

Hearing Date and Time: To be obtained by Trustee
Objection Deadline and Time: To be determined

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Counsel to Rogge Global Partners PLC
on behalf of its customer Korea Investment Corporation

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

-----X
In re: :
 :
LEHMAN BROTHERS, INC., : Case No. 08-01420 (JMP) SIPA
 :
Debtor. :
-----X

OBJECTION TO TRUSTEE'S DETERMINATION OF CLAIM

Rogge Global Partners PLC ("Rogge"), through its undersigned counsel, and on behalf of its customer Korea Investment Corporation (the "Customer") hereby submits this objection (the "Objection") to the Notice of Trustee's Determination of Claim dated November 5, 2009 (the "Determination Notice") and respectfully states as follows:

1. Customer objects to the Trustee's denial of Customer's proof of claim (Claim No. 800001012) (the "Claim", a filing confirmation of which is attached hereto as Exhibit A).

2. The Claim is a customer claim that relates to the purchase by the Customer from Lehman Brothers, Inc. of certain mortgage-backed securities (the "Securities") on a "to be announced" or TBA basis (a "TBA"). The Securities Industry and Financial Markets Association ("SIFMA") has described a TBA as "a contract for the purchase or sale of agency mortgage-backed securities to be delivered at a future

agreed-upon date; however, the actual pool identities or the number of pools that will be delivered to fulfill the trade obligation or terms of the contract are unknown at the time of the trade.” See SIFMA website at http://www.sifma.org/capital_markets/TBA-MBS.shtml.

3. In a TBA trade, the seller (in this case, Lehman Brothers, Inc.) and buyer (in this case, Customer) agree, at the time of the trade, to the following:

- the type of security to be purchased, typically an asset-backed security collateralized by pass-through mortgages guaranteed by the Federal National Mortgage Association (“Fannie Mae”) the Federal Home Loan Mortgage Corporation (“Freddie Mac”), or the Government National Mortgage Association (“Ginnie Mae”);
- the coupon or interest rate;
- the face value (the total dollar amount of mortgage-backed securities to be acquired);
- the price; and
- the settlement date.

4. The Customer’s Claim in this case includes TBA trades that fall into one of two categories: (i) TBA trades that closed, but never settled (the “Unsettled Trades”); and (ii) Claims that the Customer (through Rogge, its authorized agent) terminated pursuant to certain protocols issued by the SIPC Trustee (the “Trustee”) and/or SIFMA (the “Terminated Trades”).

5. The Unsettled Trades had a September 22, 2008 settlement date and resulted in a net payable to the Customer in the amount of \$134,937.50. See Exhibit B.

6. The Terminated Trades relate to the following TBA trades:

- CUSIP number 02R0506A4, in the original face amount of \$3,500,000, issued by Freddie Mac, for settlement on October 14, 2008;
- CUSIP number 02R0526A0, in the original face amount of \$16,900,000, issued by Freddie Mac, for settlement on October 14, 2008;
- CUSIP number 02R0606A3, in the original face amount of \$2,800,000, issued by Freddie Mac, for settlement on October 14, 2008;
- CUSIP number 01F0424A8, in the original face amount of \$8,800,000, issued by Fannie Mae, for settlement on October 20, 2008;
- CUSIP number 01F0504A1, in the original face amount of \$13,100,000, issued by Fannie Mae, for settlement on October 20, 2008;
- CUSIP number 01F0506A9, in the original face amount of \$5,700,000, issued by Fannie Mae, for settlement on October 14, 2008;
- CUSIP number 01F0526A5, in the original face amount of \$22,900,000, issued by Fannie Mae, for settlement on October 14, 2008;
- CUSIP number 01F0606A8, in the original face amount of \$14,200,000, issued by Fannie Mae, for settlement on October 14, 2008;
- CUSIP number 01F0626A4, in the original face amount of \$8,200,000, issued by Fannie Mae, for settlement on October 14, 2008;
- CUSIP number 01F0706A7, in the original face amount of \$6,100,000, issued by Fannie Mae, for settlement on October 14, 2008;
- CUSIP number 01N0526A6, in the original face amount of \$2,300,000, issued by Ginnie Mae, for settlement on October 22, 2008; and
- CUSIP number 01N0606A9, in the original face amount of \$8,000,000, issued by Ginnie Mae, for settlement on October 22, 2008.

7. Acting through Rogge, the Customer initially entered into the Terminated Trades on September 4, 2008 through which it purchased the Securities from LBI as dealer (the “Purchase Transactions”). Copies of trade confirmations from LBI that evidence the Purchase Transactions are attached hereto as Exhibit C. Tellingly, the trade confirmations refer to the Customer as a “client”, and not as a “creditor” or “counterparty”.

8. Following the termination of the Terminated Trades, the Customer entered into the replacement trades summarized on Exhibit D hereto. As set forth on that exhibit, the net loss to the Customer from terminating the Terminated Trades was \$723,789.06. Accordingly, together with unpaid amounts in connection with the Unsettled Trades (\$134,937.50), the total amount owed by LBI to Customer is \$858,726.56 (the “Claimed Amount”).

9. In accordance with the bar date notice for customer claims filed by the Trustee in this SIPA proceeding, the Customer submitted the Claim in the amount of \$858,726.56 on January 14, 2009.

10. On November 5, 2009, the Trustee sent the Determination Notice denying the Customer’s Claim for customer treatment pursuant to the Securities Investors Protection Act of 1970, as amended (“SIPA”). As grounds for such denial, the Trustee states in the Determination Notice that “[t]he cash and/or securities that [Customer] claimed are not customer property pursuant to SIPA.” A copy of the Determination Notice is attached hereto as Exhibit E.

11. The Customer objects to the above determination and the denial of its Claim and, accordingly, is timely filing this objection thereto.

ARGUMENT

12. SIPA provides for customer status to the extent a particular claim meets the requirements of Section 78lll(2) of the Act. For purposes of SIPA, a claimant is eligible to share in the fund of customer property to the extent that its claim is defined as that of a “customer.”

13. Section 78111(2) of SIPA defines the term “customer” to include “any person (including any person with whom the debtor deals as principal or agent) who has a claim on account of securities received, acquired, or held by the debtor in the ordinary course of its business as a broker or dealer from or for the securities account of such person for safekeeping, with a view to sale, to cover consummated sales, pursuant to purchases, as collateral, security, or for purposes of effecting transfer.” 15 U.S.C. § 78111(2). Section 78111(2) further provides that “[t]he term ‘customer’ includes any person who has a claim against the debtor arising out of sales or conversions of such securities....”

14. SIPA defines the term “security” expansively to mean “any note, stock, treasury stock, bond, debenture, evidence of indebtedness, any collateral trust certificate, reorganization certificate or subscription, transferable share . . . certificate of deposit, certificate of deposit for a security, or any security future as that term is defined in section 78c(a)(55)(A) of this title . . . any put, call, straddle, option, or privilege on any security, or group or index of securities (including any interest therein or based on the value thereof) . . . any certificate of interest or participation in, temporary or interim certificate for, receipt for, guarantee of, or warrant or right to subscribe to or purchase or sell any of the foregoing, and any other instrument commonly known as a security.” 11 U.S.C. § 78111(14). Because the Securities underlying the Customer’s claim have substantially the same attributes as to a note, bond or a debenture, those Securities easily fit within the meaning of “securities” under SIPA. See In re SSIW Corp., 7 B.R. 735, 737 (Bankr. S.D.N.Y. 1980) (holding that [Ginnie Mae] pass-through securities “clearly fall within the definition of ‘securities’ in the [Bankruptcy Reform Act of 1978] since they partake the essential ingredients of a note, bond or debenture”); see also Abrams, 737

F.2d at 586-87 (“[Ginnie Mae] securities are considered securities . . . pursuant to Section 2(1) of the [Securities Exchange Act of 1933] and Section 3(a)(10) of the [Securities Exchange Act of 1934], being a note . . . bond, [or] debenture . . .”).

15. Furthermore, LBI was plainly acting in the “ordinary course of its business” as a “broker or dealer” from or for the “securities account” of the Customer. The Securities underlying the Claim were also “received, acquired or held” for the Customer within the meaning of Section 78lll(2).

16. As the Second Circuit has observed, in the legislative history of SIPA, the term “‘investors’ is used synonymously with ‘customers’ indicating that, in the eyes of Congress, the Act would protect capital markets by instilling confidence in securities traders.” SIPC v. Morgan, Kennedy & Co., 533 F.2d 1314, 1317 (2d Cir. 1976). The purpose of SIPA is “protection for investors if the broker-dealer with whom they are doing business encounters financial troubles.” H.R. Rep. No. 91-1613, at 1 (1970); see also S. Rep. No. 91-1218, at 4 (1970). Similarly, as noted by this Court, the “sole legislative statement addressed” to the definition of “customer” in the Bankruptcy Reform Act of 1978¹ “reveals that such descriptive term comprehends ‘anybody that interacts with the debtor in a capacity that concerns securities transactions.’” In re SSIW Corp., 7 B.R. at 738. See also, Cohen v. Army Moral Support Fund (In re Bevill Bresler & Schulman Asset Mgmt. Corp.), 67 B.R. 557, 602 (D.N.J. 1986) (citing H.R. Rep. No. 91-1613, (1970) (“SIPA was intended to protect investors who entered an established

¹ Notably, the definition of “customer” in the Bankruptcy Reform Act of 1978 is substantially similar to Section 78lll(2) of SIPA.

securities market by means of the services provided by a broker-dealer and who subsequently incurred losses as a result of the broker-dealer's failure.”).

17. Thus, the intent of Congress in defining “customer” as a person as for whom assets are “received, acquired, or held” was not to limit customers by excluding parties with unsettled trades, but merely to describe the circumstances that would cause an investor, interacting with a broker-dealer in such capacity, to lose money or investments because of the insolvency of the broker-dealer. The Customer is clearly an investor in such a position.

18. The Customer made an investment in securities through LBI as a broker-dealer. As indicated by the trade confirmations attached hereto, the Customer's investment was reflected on LBI's books and records. Unless the Claim is treated as a customer claim, the Customer will be denied the very protections intended by Congress.

19. As courts have made clear, a “customer” is someone who has “entrusted” securities or cash with the debtor in connection with securities transactions and loses such property due to the debtor's insolvency. See, e.g., SIPC v. Executive Sec. Corp., 556 F.2d 98, 99 (2d Cir. 1977). In this case, the Customer has entrusted its investments in securities to LBI because it transacted with LBI as a dealer to access the securities market and acquire its interest in the Securities and depended on the solvency of LBI to receive the benefit of its TBA transactions.

20. Nor was the Customer a mere “creditor” of LBI. Like any purchase of securities, the Securities purchased by Customer exposed the Customer to possible gain or loss from market movements in the purchased Securities, which reflected

the larger fixed income credit markets and did not, as would be the case with a note, bond or other security issued by LBI, rise or fall in value based upon the creditworthiness of LBI. Customer's position at LBI with respect to the Securities is therefore identical to that of any other customer whose securities were held in an account at LBI.

21. Both precedent and prior SIPC positions indicate that a claimant may be a "customer" with respect to unsettled positions, even where the customer has not delivered any cash or securities to the broker-dealer. See In re Adler Coleman Clearing Corp., 211 B.R. 486 (Bankr. S.D.N.Y. 1997) (confirming SIPC's view that a "RVP/DVP" customer was a "customer" for purposes of SIPA); In re Investors Ctr., Inc., 129 B.R. 339, 350-51 (Bankr. E.D.N.Y. 1991) (claimants treated as customers where market-maker purported to execute trades for customer accounts that had been moved to another broker-dealer).

22. Numerous courts have held that a claimant's SIPA rights with respect to trades executed or cleared by a broker-dealer are fixed on trade date rather than settlement date. See, e.g., Murray v. McGraw (In re Bell & Beckwith), 821 F.2d 333 (6th Cir. 1987); SIPC v. Morgan, Kennedy & Co., 1977 U.S. Dist. LEXIS 17382 (S.D.N.Y. Feb. 14, 1977); In re: Investors Center Inc., 129 B.R. 339 (Bankr. E.D.N.Y. 1991); SEC v. Aberdeen Sec. Co., Inc., 480 F.2d 1121 (3d Cir. 1973). As stated by the court in Bell & Beckwith, "the concern of the drafters [of SIPA] was in part to assure customers that their rights in the debtor's estate would be fixed and easily discoverable as of the filing date." See 821 F.2d at 338. Moreover, the court reasoned, the customer protection function of SIPA dictates that trades ordered before the filing date be either

completed or closed-out in order to preserve, to the extent possible, the benefit of the bargains made. Id.

23. Indeed, because customer positions are fungible and held in bulk in accordance with Rule 15c3-3 under the Securities Exchange Act of 1934, it would be difficult or impossible to determine where the security in question is actually delivered to the broker-dealer and therefore can safely be said to have been “received, acquired, or held” by the broker-dealer. In light of how positions are traded and handled, any such distinction is largely, if not entirely, without substance. Moreover, as proceeds would be a free credit in Customer’s account at LBI, in accordance with Rule 15c3-3, LBI should have treated this amount as a credit to LBI’s special reserve bank account for the exclusive benefit of its customers. This would have the effect of increasing the amount deposited in such reserve formula, which amounts are held for the protection of customers and available to the SIPC Trustee for customer claims under SIPA.

24. Treating the Customer as a customer for purposes of SIPA is also consistent with the expectations of the parties. The trade confirmations themselves identify Customer as a “client” and not as a creditor or counterparty. There was no notice provided in the documentation that was supplied to the Customer, or anywhere else in the standard documentation related to TBAs, that informed Customer that it would not be considered a “customer” under SIPA. In contrast, the industry standard master agreements in other market, such as the repurchase market and securities lending, provide that the relevant counterparty is not a “customer” under SIPA. Indeed, the Securities and Exchange Commission (“SEC”) requires such disclosure. The absence of a similar SEC-

mandated warning to purchasers of TBA's further confirms that such purchasers are "customers" under SIPA.

25. In light of the foregoing, LBI has "received, acquired, or held" Customer's position in the Securities within the meaning of Section 78lll(2) of SIPA. Accordingly, the Trustee's determination with respect to the Claim is without merit, and the Claim should be allowed as a customer claim in the full amount of \$858,726.56.

RESERVATION OF RIGHTS

26. The Customer reserves all rights with respect to the claims asserted herein and in the Claim. The Customer further reserves all rights to amend and/or supplement this Objection.²

² Portions of this Objection have been adopted from the *Objection to Trustee's Determination of Claim* filed by Morgan Stanley Asset Management on August 14, 2009 [Docket No. 1462]. To the extent that any additional arguments therein are applicable to, and not inconsistent with, this Objection, Customer incorporates such arguments herein by reference.

WHEREFORE, Customer respectfully requests that the Court allow the Claim as a customer claim in the full amount requested and grant to the Customer such other and further relief as this Court deems proper.

Dated: December 3, 2009

/s/ Gregory O. Kaden
Douglas B. Rosner, Esq. (DR-5690)*
Gregory O. Kaden, Esq. (GK-9610)**
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Counsel to Rogge Global Partners PLC
on behalf of its customer Korea Investment
Corporation

*Admitted Pro Hac Vice

**Pro Hac Vice Admission Pending

EXHIBIT A

(Claim Filing Confirmation)

KICC

CUSTOMER CLAIM FORM LEHMAN BROTHERS INC. FILING CONFIRMATION

Your customer claim form in the SIPA liquidation of Lehman Brothers Inc. was successfully filed on 1/14/2009 4:18 AM Please print this page as proof of your filing.

Claim Number 800001012		
First Name	Middle Initial	Last Name
Business Name Korea Investment Corporation		Representative Name David Witzer/ Natalia de Sousa
Mailing Address CORPORATION (KICC)		
City London	State	Zip Code EC4Y 0DZ

Item 1

LBI owes me a credit or cash in the amount of: 858726.5600
I owe LBI a debit or cash in the amount of: 0.0000
Debit balance to be paid: 0.0000

Item 2

LBI owes me securities: No
I owe LBI securities: No

Item 3

claim based on a commodity futures account: No
Amount of Claim: \$0.00
Basis for Claim:
Claim has been estimated:

Item 4 - 11

4. Does your claim in any way relate to an entity other than Lehman Brothers Inc. (for example, Lehman Brothers Holdings Inc., or another Lehman subsidiary)?	No
5. Has there been any change in your account since September 19, 2008?	No
6. Are you or were you a party to a repurchase or reverse repurchase agreement, director, officer, partner, shareholder, lender to, or capital contributor of LBI?	No
7. Are you related to, or do you have any business venture with, any of the persons specified in "6" above, or any employee or other person associated in any way with LBI? If so, give name(s).	No
8. Are or were you a person who, directly or indirectly and through agreement or otherwise, exercised or had the power to exercise a controlling influence over the management or policies of LBI?	No
9. Is this claim being filed on behalf of a customer of a broker or dealer or bank? If so, provide documentation with respect to each customer on whose behalf you are claiming.	No
10. Have you ever given any discretionary authority to any person to execute securities transactions with or through LBI on your behalf? Give names, addresses and phone numbers.	No
11. Have you or any member of your family ever filed a claim under the Securities Investor Protection Act of 1970? If so, give name of that broker.	No

Preparer and Signature Information

Full Name:
Address (line 1):
Address (line 2):
City:

State/Province:
Country:
Postal Code:
Phone Number:
Email Address:

EXHIBIT B

(Unsettled Trades)

ROGGE GLOBAL PARTNERS PLC

FAX COVER SHEET

DATE: January 13, 2009

TO: ED LEE
LEHMAN BROTHERS

FAX: 001 212 526 2010
PHONE: 001 646 758 2996

FROM: SETTLEMENTS

FAX: 020 7842 8431
PHONE: 020 7842 8430

Number of pages including cover sheet: _____

Message : TBA Netting Figures – For Account SGMF (KICC)

Settlement Date: 11-Sep-08
You: PAY
Currency: USD
Amount: 1,131,250.00

Settlement Date: 16-Sep-08
You: PAY
Currency: USD
Amount: 335,773.44

Settlement Date: 22-Sep-08
You: PAY
Currency: USD
Amount: 134,937.50

Please be aware you will be paying/receiving funds to/from the following:-

STATE STREET TRUST AND CO. I.L.A. NEW YORK

ABA 02100014

(FOR ALL 3RD PARTY FX) CIBS PARTICIPANT

BIC: SSSGUS33

CIBS USD 51774

AND STATE STREET BANK AND TRUST CO.

ASIA CUSTODY CLEARING ACCOUNT, HONG KONG

AG 40135101

REF: BOME

DOA P 00773111

Please can you sign and return this fax to confirm safe receipt.

EXHIBIT C

(Trade Confirmations)

Trade Type:	Trade
Trade Id:	1703280
Security Description:	GNMA 30 Yr Generic 5.5
CUSIP:	01N052699 ✓
ISIN:	
Customer:	GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer B/S:	Buy ✓
Quantity:	71,100,000.00
Price:	98.609375 ✓
Yield:	
Trade Date:	05-Aug-2008 ✓
Settlement Date:	22-Sep-2008 ✓
Coupon:	5.5
Amount:	70,111,265.63
Accrued Interest:	0.00
Status:	Not Allocated
Net Proceeds:	
Comments:	
Allocations:	

Amount:	Cpy Ref:	Client:
50,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLFX
100,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING
2,300,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICC
100,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPRS
1,500,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA
200,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF1
2,100,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
200,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG
300,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRIT
300,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW
300,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR
700,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA
400,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS
100,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC
1,900,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA
4,800,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC
12,000,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF
100,000.00	1482620	ROGGE HAIL ROGGE GLOBAL PARTNERS PLC
4,400,000.00	1496410	ROGGE HKHA ROGGE GLOBAL PARTNERS PLC
100,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDDI REF MTBC4000356
600,000.00	1495260	ROGGE POOL ROGGE GLOBAL PARTNERS PLC
500,000.00	1629130	ROGGE LOTH ROGGE GLOBAL PARTNERS PLC
400,000.00	1498930	ROGGE TLNT ROGGE GLOBAL PARTNERS PLC
900,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA
300,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX
1,800,000.00	1470820	ROGGE ISGA ROGGE GLOBAL PARTNERS LPC

900,000.00	1498850
100,000.00	1824430
800,000.00	1428850
1,500,000.00	1186320
200,000.00	7318720
200,000.00	7318030
1,900,000.00	1498640
300,000.00	1151060
1,000,000.00	1459160
500,000.00	1310110
900,000.00	1417430
900,000.00	1378900
200,000.00	1378870
900,000.00	1428860
1,800,000.00	1329370
1,500,000.00	1112380
600,000.00	1378930
1,500,000.00	1495270
200,000.00	1613630
1,100,000.00	7313720
300,000.00	1378950
100,000.00	7318040
1,300,000.00	0570590
400,000.00	1378940
4,500,000.00	1086100
300,000.00	7306480
50,000.00	7313400
500,000.00	7302700
4,400,000.00	7314320
300,000.00	7300930
100,000.00	7310980
600,000.00	7236110
100,000.00	7311570
1,200,000.00	7241730
2,400,000.00	7232130

ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTNERS PLC A/C AKUK
 ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
 ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
 ROGGE PILK ROGGE GLOBAL PARTNERS PLC
 ROGGE IEGC ROGGE GLOBAL PARTNERS PLC
 ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
 ROGGE SONY ROGGE GLOBAL PARTNERS PLC
 ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
 ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTERS PLC A/C REXM
 ROGGE LREG ROGGE GLOBAL PARTNERS PLC
 ROGGE MANS ROGGE GLOBAL PARTNERS PLC
 ROGGE TYCO ROGGE GLOBAL PARTNERS PLC
 ROGGE JARM ROGGE GLOBAL PARTNERS PLC
 ROGGE WIRE ROGGE GLOBAL PARTNERS PLC
 ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
 ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLH ROGGE GLOBAL PARTNERS PLC
 ROGGE THAL ROGGE GLABAL PARTNERS PLC
 ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
 ROGGE NORU ROGGE GLOBAL PARTNERS PLC
 ROGGE WSAT ROGGE GLOBAL PARTNERS PLC
 ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLA ROGGE GLOBAL PARTNER PLC
 ROGGE GROL ROGGE GLOBAL PARTNERS PLC
 ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
 ROGGE AACH ROGGE GLOBAL PARTNERS PLC
 ROGGE SWMG ROGGE GLOBAL PARTNERS PLC
 ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
 ROGGE RGFH ROGGE GLOBAL PARTNERS PLC
 ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
 ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
 ROGGE PENN ROGGE GLOBAL PARTNERS PLC

Trade Type:

Trade

Trade Id:

1708113

Security Description:

GNMA 30 Yr Generic 5.5

CUSIP:

01N052699✓

ISIN:

Customer:

GLPA-M020549-ROGGE GLOBAL PARTNERS PLC

Customer B/S:

Sell✓

Quantity:

71,100,000.00

Price:

100.34375✓

Yield:

Trade Date:

04-Sep-2008✓

Settlement Date:

22-Sep-2008✓

Coupon:

5.5

Amount:

71,344,406.25

Accrued Interest:

0.00

Status:

SC Unmatched

Net Proceeds:

Comments:

Allocations:

Amount:

Cpy Ref:

Client:

50,000.00

7334510

ROGGE GLOBAL PARTNERS PLC A/C HLEX✓

100,000.00

7331340

ROGGE GLOBAL PARTNERS PLC A/C KING✓

500,000.00

7335240

ROGGE GLOBAL PARTNERS PLC A/C PRUE✓

2,300,000.00

7329370

ROGGE GLOBAL PARTNERS PLC A/C KICC✓

100,000.00

7330020

ROGGE GLOBAL PARTNERS PLC A/C SPRS✓

1,500,000.00

1978040

ROGGE GLOBAL PARTNERS PLC A/C ABNA✓

2,100,000.00

1589460

ROGGE GLOBAL PARTNERS PLC A/C WCBX✓

200,000.00

1978030

ROGGE GLOBAL PARTNERS PLC A/C TRF1✓

200,000.00

1138970

ROGGE GLOBAL PARTNERS PLC A/C BERG✓

300,000.00

7328100

ROGGE GLOBAL PARTNERS PLC A/C NRH✓

300,000.00

7324490

ROGGE GLOBAL PARTNERS PLC A/C KAFW✓

300,000.00

1139980

ROGGE GLOBAL PARTNERS PLC A/C PEAR✓

700,000.00

1807820

ROGGE GLOBAL PARTNERS PLC A/C ISKA✓

400,000.00

1667420

ROGGE GLOBAL PARTNERS PLC A/C JCIB✓

100,000.00

1729260

ROGGE GLOBAL PARTNERS PLC A/C BDEC✓

1,900,000.00

7324900

ROGGE GLOBAL PARTNERS PLC A/C ARIA✓

4,800,000.00

1567870

ROGGE PSE✓ ROGGE GLOBAL PARTNERS PLC

12,000,000.00

1711290

ROGGE GLOBAL PARTNERS PLC A/C GP1F

100,000.00

1482620

ROGGE HAIL✓ ROGGE GLOBAL PARTNERS PLC

4,400,000.00

1496410

ROGGE HKH✓ ROGGE GLOBAL PARTNERS PLC

100,000.00

7303160

ROGGE GLOBAL PARTNERS PLC A/C KDDT REF

600,000.00

1495260

MTBC4000356

500,000.00

1629130

ROGGE POOL✓ ROGGE GLOBAL PARTNERS PLC

400,000.00

1498930

ROGGE LOTH✓ ROGGE GLOBAL PARTNERS PLC

300,000.00

1139270

ROGGE TLN✓ ROGGE GLOBAL PARTNERS PLC

1,800,000.00

1470820

ROGGE GLOBAL PARTNERS PLC A/C MBOX

ROGGE ISGA✓ ROGGE GLOBAL PARTNERS LPC

900,000.00	1498850
100,000.00	1824430
900,000.00	1883080
800,000.00	1428850
1,500,000.00	1186320
200,000.00	7318720
200,000.00	7318030
1,900,000.00	1498640
300,000.00	1151060
1,000,000.00	1459160
500,000.00	1310110
900,000.00	1417430
200,000.00	1378870
900,000.00	1378900
900,000.00	1428860
1,800,000.00	1329370
1,500,000.00	1112380
600,000.00	1378930
1,500,000.00	1495270
200,000.00	1613630
1,100,000.00	7313720

300,000.00	1378950
1,300,000.00	0570590
100,000.00	7318040
400,000.00	1378940
4,500,000.00	1086100
300,000.00	7306480
50,000.00	7313400
500,000.00	7302700
4,400,000.00	7314320
100,000.00	7310980
300,000.00	7300930
600,000.00	7236110
100,000.00	7311570
1,200,000.00	7241730
2,400,000.00	7232130

ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTNERS PLC A/C AKUK
 ROGGE GLOBAL PARTNERS PLC A/C BAAA
 ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
 ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
 ROGGE PILK ROGGE GLOBAL PARTNERS PLC
 ROGGE IEGG ROGGE GLOBAL PARTNERS PLC
 ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
 ROGGE SONY ROGGE GLOBAL PARTNERS PLC
 ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
 ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
 ROGGE LREG ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTERS PLC A/C REXM
 ROGGE MANS ROGGE GLOBAL PARTNERS PLC
 ROGGE TYCO ROGGE GLOBAL PARTNERS PLC
 ROGGE JARM ROGGE GLOBAL PARTNERS PLC
 ROGGE WIRE ROGGE GLOBAL PARTNERS PLC
 ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
 ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLM ROGGE GLOBAL PARTNERS PLC

ROGGE THAL ROGGE GLABAL PARTNERS PLC
 ROGGE NORU ROGGE GLOBAL PARTNERS PLC
 ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
 ROGGE WSAI ROGGE GLOBAL PARTNERS PLC
 ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLA ROGGE GLOBAL PARTNER PLC
 ROGGE GROL ROGGE GLOBAL PARTNERS PLC
 ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
 ROGGE AACH ROGGE GLOBAL PARTNERS PLC
 ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
 ROGGE SWMG ROGGE GLOBAL PARTNERS PLC
 ROGGE RGFH ROGGE GLOBAL PARTNERS PLC
 ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
 ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
 ROGGE PENN ROGGE GLOBAL PARTNERS PLC

Trade Type:

Trade

Trade Id:

1708117

Security Description:

GNMA 30 Yr Generic 6.0

CUSIP:

01N060692

ISIN:

Customer:

GLPA-M020549-ROGGE GLOBAL PARTNERS PLC

Customer B/S:

Sell

Quantity:

193,700,000.00

Price:

101.84375

Yield:

Trade Date:

04-Sep-2008

Settlement Date:

22-Sep-2008

Coupon:

6.0

Amount:

197,271,343.75

Accrued Interest:

0.00

Status:

SC Unmatched

Net Proceeds:

Comments:

Allocations:

Amount:

Cpy Ref:

Client:

100,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLFX
500,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING
1,800,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE
7,900,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICC
200,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPRS
5,200,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA
3,500,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
800,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF1
500,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG
1,100,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRIT
1,000,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW
1,200,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR
2,300,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA
1,300,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS
400,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC
6,000,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA
7,200,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC
42,200,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF
400,000.00	1482620	ROGGE HAIL ROGGE GLOBAL PARTNERS PLC
7,000,000.00	1496410	ROGGE HKHA ROGGE GLOBAL PARTNERS PLC
500,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDDI REF
		MTBC4000356
2,100,000.00	1495260	ROGGE POOL ROGGE GLOBAL PARTNERS PLC
1,800,000.00	1629130	ROGGE LOTH ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1498930	ROGGE TLNT ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX
6,400,000.00	1470820	ROGGE ISGA ROGGE GLOBAL PARTNERS LPC

3,300,000.00	1498850	ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
300,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK
3,300,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA
1,300,000.00	1428850	ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
3,800,000.00	1186320	ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
700,000.00	7318720	ROGGE PILK ROGGE GLOBAL PARTNERS PLC
600,000.00	7318030	ROGGE IEGC ROGGE GLOBAL PARTNERS PLC
4,200,000.00	1498640	ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1151060	ROGGE SONY ROGGE GLOBAL PARTNERS PLC
1,700,000.00	1459160	ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
1,700,000.00	1310110	ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
3,300,000.00	1417430	ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
600,000.00	1378870	ROGGE LREG ROGGE GLOBAL PARTNERS PLC
3,200,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM
3,100,000.00	1428860	ROGGE MANS ROGGE GLOBAL PARTNERS PLC
4,000,000.00	1329370	ROGGE TYCO ROGGE GLOBAL PARTNERS PLC
2,400,000.00	1112380	ROGGE JARM ROGGE GLOBAL PARTNERS PLC
2,000,000.00	1378930	ROGGE WIRE ROGGE GLOBAL PARTNERS PLC
4,900,000.00	1495270	ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
600,000.00	1613630	ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
3,700,000.00	7313720	ROGGE TRLH ROGGE GLOBAL PARTNERS PLC
1,000,000.00	1378950	ROGGE THAL ROGGE GLABAL PARTNERS PLC
2,300,000.00	0570590	ROGGE NORU ROGGE GLOBAL PARTNERS PLC
500,000.00	7318040	ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
1,600,000.00	1378940	ROGGE WSAT ROGGE GLOBAL PARTNERS PLC
7,000,000.00	1086100	ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
1,200,000.00	7306480	ROGGE TRLA ROGGE GLOBAL PARTNER PLC
100,000.00	7313400	ROGGE GROL ROGGE GLOBAL PARTNERS PLC
1,900,000.00	7302700	ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
5,900,000.00	7314320	ROGGE AACH ROGGE GLOBAL PARTNERS PLC
200,000.00	7310980	ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
1,900,000.00	7300930	ROGGE SWMG ROGGE GLOBAL PARTNERS PLC
1,000,000.00	7236110	ROGGE RGFH ROGGE GLOBAL PARTNERS PLC
300,000.00	7311570	ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
4,300,000.00	7241730	ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
8,600,000.00	7232130	ROGGE PENN ROGGE GLOBAL PARTNERS PLC

Trade Type:

Trade

Trade Id:

1708050

Security Description:

FHLM 30 Yr Gold 5.0

CUSIP:

02R0506A4

ISIN:

Customer:

GLPA-M020549-ROGGE GLOBAL PARTNERS PLC

Customer B/S:

Buy

Quantity:

85,800,000.00

Price:

96.53125

Yield:

Trade Date:

04-Sep-2008

Settlement Date:

14-Oct-2008

Coupon:

5.0

Amount:

82,823,812.50

Accrued Interest:

0.00

Status:

SC Unmatched

Net Proceeds:

Comments:

Allocations:

Amount:

Cpy Ref:

Client:

100,000.00

7334510

ROGGE GLOBAL PARTNERS PLC A/C HLFX

200,000.00

7331340

ROGGE GLOBAL PARTNERS PLC A/C KING

800,000.00

7335240

ROGGE GLOBAL PARTNERS PLC A/C PRUE

3,500,000.00

7329370

ROGGE GLOBAL PARTNERS PLC A/C KICC

100,000.00

7330020

ROGGE GLOBAL PARTNERS PLC A/C SPRS

2,300,000.00

1978040

ROGGE GLOBAL PARTNERS PLC A/C ABNA

1,800,000.00

1589460

ROGGE GLOBAL PARTNERS PLC A/C WCBA

400,000.00

1978030

ROGGE GLOBAL PARTNERS PLC A/C TRF1

200,000.00

1138970

ROGGE GLOBAL PARTNERS PLC A/C BERG

600,000.00

7328100

ROGGE GLOBAL PARTNERS PLC A/C NRIT

400,000.00

7324490

ROGGE GLOBAL PARTNERS PLC A/C KAFW

500,000.00

1139980

ROGGE GLOBAL PARTNERS PLC A/C PEAR

1,000,000.00

1807820

ROGGE GLOBAL PARTNERS PLC A/C ISKA

600,000.00

1667420

ROGGE GLOBAL PARTNERS PLC A/C JCIS

200,000.00

1729260

ROGGE GLOBAL PARTNERS PLC A/C BDEC

2,700,000.00

7324900

ROGGE GLOBAL PARTNERS PLC A/C ARIA

2,800,000.00

1567870

ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC

18,300,000.00

1711290

ROGGE GLOBAL PARTNERS PLC A/C GPIF

200,000.00

1482620

ROGGE HAIL ROGGE GLOBAL PARTNERS PLC

3,300,000.00

1496410

ROGGE HKHA ROGGE GLOBAL PARTNERS PLC

200,000.00

7303160

ROGGE GLOBAL PARTNERS PLC A/C KDDI REF

900,000.00

1495260

MTBC4000356

800,000.00

1629130

ROGGE POOL ROGGE GLOBAL PARTNERS PLC

500,000.00

1498930

ROGGE LOTH ROGGE GLOBAL PARTNERS PLC

ROGGE TLNT ROGGE GLOBAL PARTNERS PLC

500,000.00

1139270

ROGGE GLOBAL PARTNERS PLC A/C MBOX

2,700,000.00

1470820

ROGGE ISGA ROGGE GLOBAL PARTNERS LPC

1,400,000.00	1498850
100,000.00	1824430
1,500,000.00	1883080
700,000.00	1428850
2,200,000.00	1186320
300,000.00	7318720
300,000.00	7318030
2,300,000.00	1498640
500,000.00	1151060
800,000.00	1459160
800,000.00	1310110
1,400,000.00	1417430
300,000.00	1378870
1,400,000.00	1378900
1,400,000.00	1428860
2,800,000.00	1329370
1,300,000.00	1112380
2,200,000.00	1495270
300,000.00	1613630
1,600,000.00	7313720

400,000.00	1378950
1,100,000.00	0570590
200,000.00	7318040
700,000.00	1378940
3,500,000.00	1086100
500,000.00	7306480
100,000.00	7313400
800,000.00	7302700
1,300,000.00	7314320
100,000.00	7310980
500,000.00	7300930
500,000.00	7236110
100,000.00	7311570
1,900,000.00	7241730
3,800,000.00	7232130

ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTNERS PLC A/C AKUK
 ROGGE GLOBAL PARTNERS PLC A/C BAAA
 ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
 ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
 ROGGE PILK ROGGE GLOBAL PARTNERS PLC
 ROGGE IEGC ROGGE GLOBAL PARTNERS PLC
 ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
 ROGGE SONY ROGGE GLOBAL PARTNERS PLC
 ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
 ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
 ROGGE LREG ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTERS PLC A/C REXM
 ROGGE MANS ROGGE GLOBAL PARTNERS PLC
 ROGGE TYCO ROGGE GLOBAL PARTNERS PLC
 ROGGE JARM ROGGE GLOBAL PARTNERS PLC
 ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
 ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLH ROGGE GLOBAL PARTNERS PLC

ROGGE THAL ROGGE GLABAL PARTNERS PLC
 ROGGE NORU ROGGE GLOBAL PARTNERS PLC
 ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
 ROGGE WSAT ROGGE GLOBAL PARTNERS PLC
 ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLA ROGGE GLOBAL PARTNER PLC
 ROGGE GROL ROGGE GLOBAL PARTNERS PLC
 ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
 ROGGE AACH ROGGE GLOBAL PARTNERS PLC
 ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
 ROGGE SWMG ROGGE GLOBAL PARTNERS PLC
 ROGGE RGFH ROGGE GLOBAL PARTNERS PLC
 ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
 ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
 ROGGE PENN ROGGE GLOBAL PARTNERS PLC

Trade Type:

Trade

Trade Id:

1708052

Security Description:

FHLM 30 Yr Gold 5.5

CUSIP:

02R0526A0

ISIN:

Customer:

GLPA-M020549-ROGGE GLOBAL PARTNERS PLC

Customer B/S:

Buy

Quantity:

342,400,000.00

Price:

98.96875

Yield:

Trade Date:

04-Sep-2008

Settlement Date:

14-Oct-2008

Coupon:

5.5

Amount:

338,869,000.00

Accrued Interest:

0.00

Status:

SC Unmatched

Net Proceeds:

Comments:

Allocations:

Amount:	Cpy Ref:	Client:
300,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLPX
1,000,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING
3,700,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE
16,900,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICG
500,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPR8
11,100,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA
3,900,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
1,700,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF4
1,100,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BER6
2,900,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRIT
2,100,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW
2,500,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR
4,800,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA
2,700,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS
900,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC
13,000,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA
4,500,000.00	1567870	ROGGE PSE/ ROGGE GLOBAL PARTNERS PLC
89,100,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF
800,000.00	1482620	ROGGE HAIL/ ROGGE GLOBAL PARTNERS PLC
6,200,000.00	1496410	ROGGE HKHA/ ROGGE GLOBAL PARTNERS PLC
1,000,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDD/ REF MTBC4000356
4,400,000.00	1495260	ROGGE POOL/ ROGGE GLOBAL PARTNERS PLC
3,800,000.00	1629130	ROGGE LOTI/ ROGGE GLOBAL PARTNERS PLC
2,600,000.00	1498930	ROGGE TLNT/ ROGGE GLOBAL PARTNERS PLC
2,300,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX
12,800,000.00	1470820	ROGGE ISGA/ ROGGE GLOBAL PARTNERS LPC

6,700,000.00	1498850
500,000.00	1824430
7,000,000.00	1883080
1,300,000.00	1428850
4,400,000.00	1186320
1,400,000.00	7318720
1,300,000.00	7378030
4,500,000.00	1498640
2,300,000.00	1151060
1,600,000.00	1459160
3,700,000.00	1310110
6,900,000.00	1417430
1,200,000.00	1378870
6,600,000.00	1378900
6,500,000.00	1428860
5,800,000.00	1329370
2,500,000.00	1112380
10,500,000.00	1495270
1,300,000.00	1613630
7,800,000.00	7313720
2,100,000.00	1378950
3,100,000.00	0570590
1,000,000.00	7318040
3,300,000.00	1378940
6,900,000.00	1086100
2,500,000.00	7306480
300,000.00	7313400
4,000,000.00	7302700
2,200,000.00	7314320
500,000.00	7310980
2,500,000.00	7300930
900,000.00	7236110
700,000.00	7311570
8,900,000.00	7241730
18,000,000.00	7232130

ROGGE BCLY	ROGGE GLOBAL PARTNERS PLC
ROGGE GLOBAL PARTNERS PLC A/C AKUK	
ROGGE GLOBAL PARTNERS PLC A/C BAAA	
ROGGE SMUN	ROGGE GLOBAL PARTNERS PLC
ROGGE KXBK	ROGGE GLOBAL PARTNERS PLC
ROGGE PILK	ROGGE GLOBAL PARTNERS PLC
ROGGE IEGC	ROGGE GLOBAL PARTNERS PLC
ROGGE MOTR	ROGGE GLOBAL PARTNERS PLC
ROGGE SONY	ROGGE GLOBAL PARTNERS PLC
ROGGE WOQL	ROGGE GLOBAL PARTNERS PLC
ROGGE TRLZ	ROGGE GLOBAL PARTNERS PLC
ROGGE HAGS	ROGGE GLOBAL PARTNERS PLC
ROGGE LREG	ROGGE GLOBAL PARTNERS PLC
ROGGE GLOBAL PARTERS PLC A/C REXM	
ROGGE MANS	ROGGE GLOBAL PARTNERS PLC
ROGGE TYCO	ROGGE GLOBAL PARTNERS PLC
ROGGE JARM	ROGGE GLOBAL PARTNERS PLC
ROGGE VERZ	ROGGE GLOBAL PARTNERS PLC
ROGGE DOCS	ROGGE GLOBAL PARTNERS PLC
ROGGE TRLM	ROGGE GLOBAL PARTNERS PLC
ROGGE THAL	ROGGE GLABAL PARTNERS PLC
ROGGE NORU	ROGGE GLOBAL PARTNERS PLC
ROGGE TRUC	ROGGE GLOBAL PARTNERS PLC
ROGGE WSAI	ROGGE GLOBAL PARTNERS PLC
ROGGE MQAR	ROGGE GLOBAL PARTNERS PLC
ROGGE TRLA	ROGGE GLOBAL PARTNER PLC
ROGGE GROU	ROGGE GLOBAL PARTNERS PLC
ROGGE SCHH	ROGGE GLOBAL PARTNERS PLC
ROGGE AACH	ROGGE GLOBAL PARTNERS PLC
ROGGE ENOI	ROGGE GLOBAL PARTNERS PLC
ROGGE SWMG	ROGGE GLOBAL PARTNERS PLC
ROGGE RGFH	ROGGE GLOBAL PARTNERS PLC
ROGGE CHEM	ROGGE GLOBAL PARTNERS PLC
ROGGE SCIN	ROGGE GLOBAL PARTNERS PLC
ROGGE PENK	ROGGE GLOBAL PARTNERS PLC

LEHMAN BROTHERS

Trade Details

Trade Type:	=	Trade
Trade Id:		1708099
Security Description:		FNMA 30 Yr Generic 5.5
CUSIP:		01F0526A5
ISIN:		
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer B/S:		Buy
Quantity:		399,900,000.00
Price:		99.1875
Yield:		
Trade Date:		04-Sep-2008
Settlement Date:		14-Oct-2008
Coupon:		5.5
Amount:		396,650,812.50
Accrued Interest:		0.00
Status:		Processing
Net Proceeds:		
Comments:		
Allocations:		

Amount:	Cpy Ref:	Client:
400,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLFX
1,400,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING
5,000,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE
22,900,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICC
600,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPRS
15,100,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA
2,400,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF1
1,500,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG
3,900,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRIT
2,800,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW
3,500,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR
6,500,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA
3,600,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS
1,200,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC
17,700,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA
120,800,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF
1,000,000.00	1482620	ROGGE HAIL ROGGE GLOBAL PARTNERS PLC
1,300,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDDI REF
		MTBC4000356
6,000,000.00	1495260	ROGGE POOL ROGGE GLOBAL PARTNERS PLC
5,100,000.00	1629130	ROGGE LOTH ROGGE GLOBAL PARTNERS PLC
3,500,000.00	1498930	ROGGE TLNT ROGGE GLOBAL PARTNERS PLC

3,100,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX
17,400,000.00	1470820	ROGGE ISGA ROGGE GLOBAL PARTNERS LPC
9,200,000.00	1498850	ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
700,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK
9,500,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA
1,900,000.00	7318720	ROGGE PILK ROGGE GLOBAL PARTNERS PLC
1,800,000.00	7318030	ROGGE IEGC ROGGE GLOBAL PARTNERS PLC
3,100,000.00	1151060	ROGGE SONY ROGGE GLOBAL PARTNERS PLC
5,000,000.00	1310110	ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
9,400,000.00	1417430	ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
1,700,000.00	1378870	ROGGE LREG ROGGE GLOBAL PARTNERS PLC
9,000,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM
8,800,000.00	1428860	ROGGE MANS ROGGE GLOBAL PARTNERS PLC
14,200,000.00	1495270	ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
1,800,000.00	1613630	ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
10,600,000.00	7313720	ROGGE TRLH ROGGE GLOBAL PARTNERS PLC
2,900,000.00	1378950	ROGGE THAL ROGGE GLABAL PARTNERS PLC
1,400,000.00	7318040	ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
4,500,000.00	1378940	ROGGE WSAT ROGGE GLOBAL PARTNERS PLC
3,300,000.00	7306480	ROGGE TRLA ROGGE GLOBAL PARTNER PLC
400,000.00	7313400	ROGGE GROL ROGGE GLOBAL PARTNERS PLC
5,400,000.00	7302700	ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
700,000.00	7310980	ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
3,400,000.00	7300930	ROGGE SWMG ROGGE GLOBAL PARTNERS PLC
1,000,000.00	7311570	ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
12,100,000.00	7241730	ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
24,500,000.00	7232130	ROGGE PENN ROGGE GLOBAL PARTNERS PLC

This information has been provided as a courtesy to you and does not replace or supersede your normal trade confirm or your Lehman Brothers Inc. client statement. This information is subject to daily market fluctuation and is not intended for tax purposes. In the case of any conflict, the information on your normal trade confirmation or customer account statement shall control; we do not guarantee the accuracy or completeness of this information.

Lehman Brothers Inc. Member SIPC

Trade Type:

Trade

Trade Id:

1708103

Security Description:

FNMA 30 Yr Generic 6.5

CUSIP:

01F0626A4

ISIN:

Customer:

GLPA-M020549-ROGGE GLOBAL PARTNERS PLC

Customer B/S:

Buy

Quantity:

143,600,000.00

Price:

102.96875

Yield:

Trade Date:

04-Sep-2008

Settlement Date:

14-Oct-2008

Coupon:

6.5

Amount:

147,863,125.00

Accrued Interest:

0.00

Status:

SC Unmatched

Net Proceeds:

Comments:

Allocations:

Amount:

Cpy Ref:

100,000.00

7334510

500,000.00

7331340

1,800,000.00

7335240

8,200,000.00

7329370

200,000.00

7330020

5,400,000.00

1978040

800,000.00

1978030

500,000.00

1138970

1,400,000.00

7328100

1,000,000.00

7324490

1,200,000.00

1139980

2,300,000.00

1807820

1,300,000.00

1667420

400,000.00

1729260

6,400,000.00

7324900

43,900,000.00

1711290

400,000.00

1482620

500,000.00

7303160

2,100,000.00

1495260

1,800,000.00

1629130

1,300,000.00

1498930

1,100,000.00

1139270

6,200,000.00

1470820

3,300,000.00

1498850

300,000.00

1824430

3,400,000.00

1883080

Client:

ROGGE GLOBAL PARTNERS PLC A/C HLF

ROGGE GLOBAL PARTNERS PLC A/C KING

ROGGE GLOBAL PARTNERS PLC A/C PRUE

ROGGE GLOBAL PARTNERS PLC A/C KICE

ROGGE GLOBAL PARTNERS PLC A/C SPR

ROGGE GLOBAL PARTNERS PLC A/C ABNA

ROGGE GLOBAL PARTNERS PLC A/C TRF

ROGGE GLOBAL PARTNERS PLC A/C BER

ROGGE GLOBAL PARTNERS PLC A/C NRIT

ROGGE GLOBAL PARTNERS PLC A/C KAFW

ROGGE GLOBAL PARTNERS PLC A/C PEAR

ROGGE GLOBAL PARTNERS PLC A/C ISKA

ROGGE GLOBAL PARTNERS PLC A/C JCIS

ROGGE GLOBAL PARTNERS PLC A/C BDEC

ROGGE GLOBAL PARTNERS PLC A/C ARIA

ROGGE GLOBAL PARTNERS PLC A/C GPI

ROGGE HALL ROGGE GLOBAL PARTNERS PLC

ROGGE GLOBAL PARTNERS PLC A/C KDDI REF

MTBC4000356

ROGGE POOL ROGGE GLOBAL PARTNERS PLC

ROGGE LOTH ROGGE GLOBAL PARTNERS PLC

ROGGE TLNT ROGGE GLOBAL PARTNERS PLC

ROGGE GLOBAL PARTNERS PLC A/C MBOX

ROGGE ISGA ROGGE GLOBAL PARTNERS LPC

ROGGE BCL ROGGE GLOBAL PARTNERS PLC

ROGGE GLOBAL PARTNERS PLC A/C AKUR

ROGGE GLOBAL PARTNERS PLC A/C BAAA

700,000.00	7318720	ROGGE PILK	ROGGE GLOBAL PARTNERS PLC
600,000.00	7318030	ROGGE IEG	ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1151060	ROGGE SONY	ROGGE GLOBAL PARTNERS PLC
1,800,000.00	1310110	ROGGE TRLZ	ROGGE GLOBAL PARTNERS PLC
3,400,000.00	1417430	ROGGE HAGS	ROGGE GLOBAL PARTNERS PLC
600,000.00	1378870	ROGGE LREQ	ROGGE GLOBAL PARTNERS PLC
3,200,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM	
3,200,000.00	1428860	ROGGE MAN	ROGGE GLOBAL PARTNERS PLC
5,100,000.00	1495270	ROGGE VERZ	ROGGE GLOBAL PARTNERS PLC
600,000.00	1613630	ROGGE DOCS	ROGGE GLOBAL PARTNERS PLC
3,800,000.00	7313720	ROGGE TRLH	ROGGE GLOBAL PARTNERS PLC
1,000,000.00	1378950	ROGGE THAL	ROGGE GLABAL PARTNERS PLC
500,000.00	7318040	ROGGE TRUG	ROGGE GLOBAL PARTNERS PLC
1,600,000.00	1378940	ROGGE WSAT	ROGGE GLOBAL PARTNERS PLC
1,200,000.00	7306480	ROGGE TRLA	ROGGE GLOBAL PARTNER PLC
200,000.00	7313400	ROGGE GROL	ROGGE GLOBAL PARTNERS PLC
1,900,000.00	7302700	ROGGE SCHH	ROGGE GLOBAL PARTNERS PLC
200,000.00	7310980	ROGGE ENCI	ROGGE GLOBAL PARTNERS PLC
1,200,000.00	7300930	ROGGE SWMB	ROGGE GLOBAL PARTNERS PLC
300,000.00	7311570	ROGGE CHEM	ROGGE GLOBAL PARTNERS PLC
4,300,000.00	7241730	ROGGE SCIN	ROGGE GLOBAL PARTNERS PLC
8,800,000.00	7232130	ROGGE PENK	ROGGE GLOBAL PARTNERS PLC

Trade Type:
Trade Id:
Security Description:
CUSIP:
ISIN:
Customer:
Customer B/S:
Quantity:
Price:
Yield:
Trade Date:
Settlement Date:
Coupon:
Amount:
Accrued Interest:
Status:
Net Proceeds:
Comments:

Trade
1708105
FNMA 30 Yr Generic 7.0
01F0706A7
GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Buy
107,100,000.00
104.59375
04-Sep-2008
14-Oct-2008
7.0
112,019,906.25
0.00
SC Unmatched

Allocations:

Amount:	Cpy Ref:
100,000.00	7334510
400,000.00	7331340
1,400,000.00	7335240
6,100,000.00	7329370
200,000.00	7330020
4,000,000.00	1978040
600,000.00	1978030
400,000.00	1138970
1,100,000.00	7328100
800,000.00	7324490
900,000.00	1139980
1,700,000.00	1807820
1,000,000.00	1667420
300,000.00	1729260
4,700,000.00	7324900
32,100,000.00	1711290
300,000.00	1482620
400,000.00	7303160
1,600,000.00	1495260
1,400,000.00	1629130
900,000.00	1498930
800,000.00	1139270
4,700,000.00	1470820
2,500,000.00	1498850
200,000.00	1824430
2,500,000.00	1883080

Client:

ROGGE GLOBAL PARTNERS PLC A/C HLFX
ROGGE GLOBAL PARTNERS PLC A/C KING
ROGGE GLOBAL PARTNERS PLC A/C PRUE
ROGGE GLOBAL PARTNERS PLC A/C KICC
ROGGE GLOBAL PARTNERS PLC A/C SPRS
ROGGE GLOBAL PARTNERS PLC A/C ABNA
ROGGE GLOBAL PARTNERS PLC A/C TRF1
ROGGE GLOBAL PARTNERS PLC A/C BERG
ROGGE GLOBAL PARTNERS PLC A/C NRIT
ROGGE GLOBAL PARTNERS PLC A/C KAFW
ROGGE GLOBAL PARTNERS PLC A/C PEAR
ROGGE GLOBAL PARTNERS PLC A/C ISKA
ROGGE GLOBAL PARTNERS PLC A/C JCIS
ROGGE GLOBAL PARTNERS PLC A/C BDE
ROGGE GLOBAL PARTNERS PLC A/C ARIA
ROGGE GLOBAL PARTNERS PLC A/C GPIF
ROGGE HAIL ROGGE GLOBAL PARTNERS PLC
ROGGE GLOBAL PARTNERS PLC A/C KDDI REF
MTBC4000356
ROGGE POOL ROGGE GLOBAL PARTNERS PLC
ROGGE LOTH ROGGE GLOBAL PARTNERS PLC
ROGGE TLNT ROGGE GLOBAL PARTNERS PLC

ROGGE GLOBAL PARTNERS PLC A/C MBOX
ROGGE ISGA ROGGE GLOBAL PARTNERS LPC
ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
ROGGE GLOBAL PARTNERS PLC A/C AKUK
ROGGE GLOBAL PARTNERS PLC A/C BAAA

500,000.00	7318720	ROGGE PILK ROGGE GLOBAL PARTNERS PLC
500,000.00	7318030	ROGGE IEGC ROGGE GLOBAL PARTNERS PLC
800,000.00	1151060	ROGGE SONY ROGGE GLOBAL PARTNERS PLC
1,300,000.00	1310110	ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
2,500,000.00	1417430	ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
500,000.00	1378870	ROGGE LREG ROGGE GLOBAL PARTNERS PLC
2,400,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM
2,400,000.00	1428860	ROGGE MANS ROGGE GLOBAL PARTNERS PLC
3,800,000.00	1495270	ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
500,000.00	1613630	ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
2,900,000.00	7313720	ROGGE TRLH ROGGE GLOBAL PARTNERS PLC
800,000.00	1378950	ROGGE THAL ROGGE GLABAL PARTNERS PLC
400,000.00	7318040	ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1378940	ROGGE WSAT ROGGE GLOBAL PARTNERS PLC
900,000.00	7306480	ROGGE TRLA ROGGE GLOBAL PARTNER PLC
100,000.00	7313400	ROGGE GROL ROGGE GLOBAL PARTNERS PLC
1,400,000.00	7302700	ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
200,000.00	7310980	ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
900,000.00	7300930	ROGGE SWMG ROGGE GLOBAL PARTNERS PLC
300,000.00	7311570	ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
3,200,000.00	7241730	ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
6,600,000.00	7232130	ROGGE PENN ROGGE GLOBAL PARTNERS PLC

Trade Type:

Trade

Trade Id:

1708077

Security Description:

FNMA 15 Yr Generic 5.0

CUSIP:

01F0504A1

ISIN:

Customer:

GLPA-M020549-ROGGE GLOBAL PARTNERS PLC

Customer B/S:

Buy

Quantity:

266,000,000.00

Price:

99.2109375

Yield:

Trade Date:

04-Sep-2008

Settlement Date:

20-Oct-2008

Coupon:

5.0

Amount:

263,901,093.75

Accrued Interest:

0.00

Status:

Done

Net Proceeds:

Comments:

Allocations:

Amount:

Cpy Ref:

200,000.00

7334510

800,000.00

7331340

2,900,000.00

7335240

13,100,000.00

7329370

400,000.00

7330020

8,600,000.00

1978040

2,700,000.00

1589460

1,300,000.00

1978030

900,000.00

1138970

2,200,000.00

7328100

1,600,000.00

7324490

2,000,000.00

1139980

3,700,000.00

1807820

2,100,000.00

1667420

700,000.00

1729260

3,500,000.00

1567870

10,100,000.00

7324900

69,300,000.00

1711290

600,000.00

1482620

5,100,000.00

1496410

800,000.00

7303160

3,400,000.00

1495260

2,900,000.00

1629130

2,000,000.00

1498930

1,800,000.00

1139270

9,900,000.00

1470820

Client:

ROGGE GLOBAL PARTNERS PLC A/C HLFX

ROGGE GLOBAL PARTNERS PLC A/C KING

ROGGE GLOBAL PARTNERS PLC A/C PRUE

ROGGE GLOBAL PARTNERS PLC A/C KICQ

ROGGE GLOBAL PARTNERS PLC A/C SPRQ

ROGGE GLOBAL PARTNERS PLC A/C ABNA

ROGGE GLOBAL PARTNERS PLC A/C WCBA

ROGGE GLOBAL PARTNERS PLC A/C TRF4

ROGGE GLOBAL PARTNERS PLC A/C BERG

ROGGE GLOBAL PARTNERS PLC A/C NRIT

ROGGE GLOBAL PARTNERS PLC A/C KAFW

ROGGE GLOBAL PARTNERS PLC A/C PEAR

ROGGE GLOBAL PARTNERS PLC A/C ISKA

ROGGE GLOBAL PARTNERS PLC A/C JCKB

ROGGE GLOBAL PARTNERS PLC A/C BDEC

ROGGE PSE/ROGGE GLOBAL PARTNERS PLC

ROGGE GLOBAL PARTNERS PLC A/C ARHA

ROGGE GLOBAL PARTNERS PLC A/C GPIF

ROGGE HAIL/ROGGE GLOBAL PARTNERS PLC

ROGGE HKHA/ROGGE GLOBAL PARTNERS PLC

ROGGE GLOBAL PARTNERS PLC A/C KDDI REF

MTBC4000356

ROGGE POOL/ROGGE GLOBAL PARTNERS PLC

ROGGE LOTH/ROGGE GLOBAL PARTNERS PLC

ROGGE TLNT/ROGGE GLOBAL PARTNERS PLC

ROGGE GLOBAL PARTNERS PLC A/C MBOX

ROGGE ISGA/ROGGE GLOBAL PARTNERS LPC

5,200,000.00	1498850	ROGGE BCLY	ROGGE GLOBAL PARTNERS PLC
400,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK	
5,400,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA	
1,000,000.00	1428850	ROGGE SMUN	ROGGE GLOBAL PARTNERS PLC
3,400,000.00	1186320	ROGGE KXBK	ROGGE GLOBAL PARTNERS PLC
1,100,000.00	7318720	ROGGE PILK	ROGGE GLOBAL PARTNERS PLC
1,000,000.00	7318030	ROGGE IEGC	ROGGE GLOBAL PARTNERS PLC
4,500,000.00	1498640	ROGGE MOTR	ROGGE GLOBAL PARTNERS PLC
1,800,000.00	1151060	ROGGE SONY	ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1459160	ROGGE WOOL	ROGGE GLOBAL PARTNERS PLC
2,800,000.00	1310110	ROGGE TRLZ	ROGGE GLOBAL PARTNERS PLC
5,400,000.00	1417430	ROGGE HAGS	ROGGE GLOBAL PARTNERS PLC
1,000,000.00	1378870	ROGGE LREG	ROGGE GLOBAL PARTNERS PLC
5,100,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM	
5,000,000.00	1428860	ROGGE MANS	ROGGE GLOBAL PARTNERS PLC
3,400,000.00	1329370	ROGGE TYCO	ROGGE GLOBAL PARTNERS PLC
1,900,000.00	1112380	ROGGE JARM	ROGGE GLOBAL PARTNERS PLC
8,100,000.00	1495270	ROGGE VERZ	ROGGE GLOBAL PARTNERS PLC
1,000,000.00	1613630	ROGGE DOCS	ROGGE GLOBAL PARTNERS PLC
6,100,000.00	7313720	ROGGE TRLI	ROGGE GLOBAL PARTNERS PLC
1,600,000.00	1378950	ROGGE THAL	ROGGE GLABAL PARTNERS PLC
1,600,000.00	0570590	ROGGE NORU	ROGGE GLOBAL PARTNERS PLC
800,000.00	7318040	ROGGE TRUC	ROGGE GLOBAL PARTNERS PLC
2,500,000.00	1378940	ROGGE WSAT	ROGGE GLOBAL PARTNERS PLC
5,400,000.00	1086100	ROGGE MQAR	ROGGE GLOBAL PARTNERS PLC
1,900,000.00	7306480	ROGGE TRLA	ROGGE GLOBAL PARTNER PLC
200,000.00	7313400	ROGGE GROL	ROGGE GLOBAL PARTNERS PLC
3,100,000.00	7302700	ROGGE SCHH	ROGGE GLOBAL PARTNERS PLC
2,900,000.00	7314320	ROGGE AACH	ROGGE GLOBAL PARTNERS PLC
400,000.00	7310980	ROGGE ENCI	ROGGE GLOBAL PARTNERS PLC
2,000,000.00	7300930	ROGGE SWMS	ROGGE GLOBAL PARTNERS PLC
700,000.00	7236110	ROGGE RGFH	ROGGE GLOBAL PARTNERS PLC
600,000.00	7311570	ROGGE CHEM	ROGGE GLOBAL PARTNERS PLC
6,900,000.00	7241730	ROGGE SCIN	ROGGE GLOBAL PARTNERS PLC
14,000,000.00	7232130	ROGGE PENN	ROGGE GLOBAL PARTNERS PLC

Trade Type:

Trade

Trade Id:

1708055

Security Description:

FHLM 30 Yr Gold 6.0

CUSIP:

02R0606A3✓

ISIN:

Customer:

GLPA-M020549-ROGGE GLOBAL PARTNERS PLC

Customer B/S:

Buy

Quantity:

48,400,000.00

Price:

101.0625

Yield:

Trade Date:

04-Sep-2008

Settlement Date:

14-Oct-2008

Coupon:

6.0

Amount:

48,914,250.00

Accrued Interest:

0.00

Status:

SC Unmatched

Net Proceeds:

Comments:

Allocations:

Amount:

Cpy Ref:

3,000,000.00

7232130

1,500,000.00

7241730

100,000.00

7311570

400,000.00

7300930

700,000.00

7302700

100,000.00

7310980

100,000.00

7313400

200,000.00

7303160

200,000.00

1378870

400,000.00

1151060

300,000.00

1378950

400,000.00

7306480

200,000.00

7318040

500,000.00

1378940

100,000.00

1824430

1,100,000.00

1498850

200,000.00

1613630

1,100,000.00

1417430

100,000.00

1482620

200,000.00

7318030

2,100,000.00

1470820

400,000.00

1667420

300,000.00

7324490

600,000.00

1629130

1,100,000.00

1428860

400,000.00

1139270

Client:

ROGGE PENN ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE SCIM ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE CHEM ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE SWMG ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE SCHM ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE ENG ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE GROL ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE GLOBAL PARTNERS PLC A/C KDBI REF

MTBC4000356

ROGGE LREG ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE SONY ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE THAI ✓ ROGGE GLABAL PARTNERS PLC

ROGGE TRLA ✓ ROGGE GLOBAL PARTNER PLC

ROGGE TRUE ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE WSAT ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE GLOBAL PARTNERS PLC A/C AKUK

ROGGE BCLY ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE DOCS ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE HAGS ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE HAIL ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE IEGC ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE ISGA ✓ ROGGE GLOBAL PARTNERS LPC

ROGGE GLOBAL PARTNERS PLC A/C JCIS

ROGGE GLOBAL PARTNERS PLC A/C KAFW

ROGGE LOTW ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE MANS ✓ ROGGE GLOBAL PARTNERS PLC

ROGGE GLOBAL PARTNERS PLC A/C MBOX

200,000.00	7318720
700,000.00	1495260
1,100,000.00	1378900
400,000.00	1498930
1,300,000.00	7313720
600,000.00	1310110
1,700,000.00	1495270
1,800,000.00	1978040
2,100,000.00	7324900
1,100,000.00	1883080
100,000.00	1729260
200,000.00	1138970
14,750,000.00	1711290
50,000.00	7334510
800,000.00	1807820
2,800,000.00	7329370
200,000.00	7331340
500,000.00	7328100
400,000.00	1139980
600,000.00	7335240
100,000.00	7330020
300,000.00	1978030

~~ROGGE PILK~~ ROGGE GLOBAL PARTNERS PLC
~~ROGGE POOL~~ ROGGE GLOBAL PARTNERS PLC
~~ROGGE GLOBAL PARTERS PLC A/C REXM~~
~~ROGGE TLNT~~ ROGGE GLOBAL PARTNERS PLC
~~ROGGE TRLH~~ ROGGE GLOBAL PARTNERS PLC
~~ROGGE TRLZ~~ ROGGE GLOBAL PARTNERS PLC

~~ROGGE VERZ~~ ROGGE GLOBAL PARTNERS PLC
~~ROGGE GLOBAL PARTNERS PLC A/C ABNA~~
~~ROGGE GLOBAL PARTNERS PLC A/C ARIA~~
~~ROGGE GLOBAL PARTNERS PLC A/C BAAA~~
~~ROGGE GLOBAL PARTNERS PLC A/C BDEB~~
~~ROGGE GLOBAL PARTNERS PLC A/C BERG~~
~~ROGGE GLOBAL PARTNERS PLC A/C GPIF~~
~~ROGGE GLOBAL PARTNERS PLC A/C HLFX~~
~~ROGGE GLOBAL PARTNERS PLC A/C ISKA~~
~~ROGGE GLOBAL PARTNERS PLC A/C KIGC~~
~~ROGGE GLOBAL PARTNERS PLC A/C KING~~
~~ROGGE GLOBAL PARTNERS PLC A/C NKIT~~
~~ROGGE GLOBAL PARTNERS PLC A/C PEAR~~
~~ROGGE GLOBAL PARTNERS PLC A/C PRUE~~
~~ROGGE GLOBAL PARTNERS PLC A/C SPRS~~
~~ROGGE GLOBAL PARTNERS PLC A/C TRFI~~

LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade	-
Trade Id:		1708093	
Security Description:		FNMA 30 Yr Generic 5.0	
CUSIP:		01F0506A9	✓
ISIN:			
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC	
Customer B/S:		Buy	
Quantity:		131,900,000.00	✓
Price:		96.84375	✓
Yield:			
Trade Date:		04-Sep-2008	✓
Settlement Date:		14-Oct-2008	✓
Coupon:		5.0	
Amount:		127,736,906.25	
Accrued Interest:		0.00	
Status:		SC Unmatched	
Net Proceeds:			
Comments:			

Allocations:

Amount:	Cpy Ref:	Client:
100,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLFX
300,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING
1,300,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE
5,700,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICC
200,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPRS
3,800,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA
2,300,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
600,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF1
400,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG
1,000,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRIT
700,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW
900,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR
1,600,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA
900,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS
300,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC
4,400,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA
3,500,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC
30,000,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF
300,000.00	1482620	ROGGE HAIL ROGGE GLOBAL PARTNERS PLC
4,300,000.00	1496410	ROGGE HKHA ROGGE GLOBAL PARTNERS PLC
300,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDDI REF MTBC4000356
1,500,000.00	1495260	ROGGE POOL ROGGE GLOBAL PARTNERS PLC

1,300,000.00	1629130	ROGGE LOTH ROGGE GLOBAL PARTNERS PLC
900,000.00	1498930	ROGGE TLNT ROGGE GLOBAL PARTNERS PLC
800,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX
4,400,000.00	1470820	ROGGE ISGA ROGGE GLOBAL PARTNERS LPC
2,300,000.00	1498850	ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
200,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK
2,400,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA
900,000.00	1428850	ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
2,900,000.00	1186320	ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
500,000.00	7318720	ROGGE PILK ROGGE GLOBAL PARTNERS PLC
500,000.00	7318030	ROGGE IEGC ROGGE GLOBAL PARTNERS PLC
4,100,000.00	1498640	ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
800,000.00	1151060	ROGGE SONY ROGGE GLOBAL PARTNERS PLC
1,000,000.00	1459160	ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1310110	ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
2,400,000.00	1417430	ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
400,000.00	1378870	ROGGE LREG ROGGE GLOBAL PARTNERS PLC
2,300,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM
2,200,000.00	1428860	ROGGE MANS ROGGE GLOBAL PARTNERS PLC
2,900,000.00	1329370	ROGGE TYCO ROGGE GLOBAL PARTNERS PLC
1,600,000.00	1112380	ROGGE JARM ROGGE GLOBAL PARTNERS PLC
3,600,000.00	1495270	ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
500,000.00	1613630	ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
2,700,000.00	7313720	ROGGE TRLH ROGGE GLOBAL PARTNERS PLC
700,000.00	1378950	ROGGE THAL ROGGE GLABAL PARTNERS PLC
1,400,000.00	0570590	ROGGE NORU ROGGE GLOBAL PARTNERS PLC
400,000.00	7318040	ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1378940	ROGGE WSAT ROGGE GLOBAL PARTNERS PLC
5,400,000.00	1086100	ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
800,000.00	7306480	ROGGE TRLA ROGGE GLOBAL PARTNER PLC
100,000.00	7313400	ROGGE GROL ROGGE GLOBAL PARTNERS PLC
1,300,000.00	7302700	ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
200,000.00	7310980	ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
900,000.00	7300930	ROGGE SWMG ROGGE GLOBAL PARTNERS PLC
600,000.00	7236110	ROGGE RGFH ROGGE GLOBAL PARTNERS PLC
200,000.00	7311570	ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
3,000,000.00	7241730	ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
6,100,000.00	7232130	ROGGE PENN ROGGE GLOBAL PARTNERS PLC
800,000.00	7314320	ROGGE AACH ROGGE GLOBAL PARTNERS PLC

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LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade #
Trade Id:		1708101
Security Description:		FNMA 30 Yr Generic 6.0
CUSIP:		01F0606A8✓
ISIN:		
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer B/S:		Buy✓
Quantity:		287,800,000.00
Price:		101.25✓
Yield:		
Trade Date:		04-Sep-2008✓
Settlement Date:		14-Oct-2008✓
Coupon:		6.0
Amount:		291,397,500.00
Accrued Interest:		0.00
Status:		Processing
Net Proceeds:		
Comments:		

Allocations:

Amount:	Cpy Ref:	Client:
200,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLEX✓
900,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING✓
3,100,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE✓
14,200,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICG✓
400,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPRB✓
9,300,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA✓
3,600,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA✓
1,500,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF✓
900,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG✓
2,400,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRIT✓
1,700,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW✓
2,100,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR✓
4,000,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA✓
2,200,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS✓
700,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC✓
11,000,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA✓
3,800,000.00	1567870	ROGGE PSE✓ ROGGE GLOBAL PARTNERS PLC
74,700,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GRIF✓
600,000.00	1482620	ROGGE HAIL✓ ROGGE GLOBAL PARTNERS PLC
4,800,000.00	1496410	ROGGE HKHA✓ ROGGE GLOBAL PARTNERS PLC
800,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDDI REF
		MTBC4000356
3,700,000.00	1495260	ROGGE POOL✓ ROGGE GLOBAL PARTNERS PLC

3,200,000.00	1629130	ROGGE LOTH	ROGGE GLOBAL PARTNERS PLC
2,200,000.00	1498930	ROGGE TLNT	ROGGE GLOBAL PARTNERS PLC
1,900,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX	
10,800,000.00	1470820	ROGGE ISGA	ROGGE GLOBAL PARTNERS LPC
5,700,000.00	1498850	ROGGE BCLY	ROGGE GLOBAL PARTNERS PLC
400,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK	
5,900,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA	
1,100,000.00	1428850	ROGGE SMUN	ROGGE GLOBAL PARTNERS PLC
3,700,000.00	1186320	ROGGE KXBK	ROGGE GLOBAL PARTNERS PLC
1,200,000.00	7318720	ROGGE PILK	ROGGE GLOBAL PARTNERS PLC
1,100,000.00	7318030	ROGGE IEGC	ROGGE GLOBAL PARTNERS PLC
5,600,000.00	1498640	ROGGE MOTR	ROGGE GLOBAL PARTNERS PLC
1,900,000.00	1151060	ROGGE SONY	ROGGE GLOBAL PARTNERS PLC
1,300,000.00	1459160	ROGGE WOOL	ROGGE GLOBAL PARTNERS PLC
3,100,000.00	1310110	ROGGE TR LZ	ROGGE GLOBAL PARTNERS PLC
5,800,000.00	1417430	ROGGE HAGS	ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1378870	ROGGE LREG	ROGGE GLOBAL PARTNERS PLC
5,600,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM	
5,500,000.00	1428860	ROGGE MANS	ROGGE GLOBAL PARTNERS PLC
3,600,000.00	1329370	ROGGE TYCO	ROGGE GLOBAL PARTNERS PLC
2,100,000.00	1112380	ROGGE JARM	ROGGE GLOBAL PARTNERS PLC
8,800,000.00	1495270	ROGGE VERZ	ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1613630	ROGGE DOOS	ROGGE GLOBAL PARTNERS PLC
6,600,000.00	7313720	ROGGE TR LH	ROGGE GLOBAL PARTNERS PLC
1,800,000.00	1378950	ROGGE THAL	ROGGE GLABAL PARTNERS PLC
1,700,000.00	0570590	ROGGE NORU	ROGGE GLOBAL PARTNERS PLC
900,000.00	7318040	ROGGE TRUG	ROGGE GLOBAL PARTNERS PLC
2,800,000.00	1378940	ROGGE WSAF	ROGGE GLOBAL PARTNERS PLC
5,800,000.00	1086100	ROGGE MQAR	ROGGE GLOBAL PARTNERS PLC
2,100,000.00	7306480	ROGGE TR LA	ROGGE GLOBAL PARTNER PLC
300,000.00	7313400	ROGGE GROU	ROGGE GLOBAL PARTNERS PLC
3,300,000.00	7302700	ROGGE SCHI	ROGGE GLOBAL PARTNERS PLC
400,000.00	7310980	ROGGE ENOI	ROGGE GLOBAL PARTNERS PLC
2,100,000.00	7300930	ROGGE SWM6	ROGGE GLOBAL PARTNERS PLC
800,000.00	7236110	ROGGE RGFH	ROGGE GLOBAL PARTNERS PLC
600,000.00	7311570	ROGGE CHEM	ROGGE GLOBAL PARTNERS PLC
7,500,000.00	7241730	ROGGE SCIN	ROGGE GLOBAL PARTNERS PLC
15,200,000.00	7232130	ROGGE PENN	ROGGE GLOBAL PARTNERS PLC
2,300,000.00	7314320	ROGGE AACH	ROGGE GLOBAL PARTNERS PLC

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LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade -
Trade Id:		1708070
Security Description:		FNMA 15 Yr Generic 4.5
CUSIP:		01F0424A8✓
ISIN:		
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer B/S:		Buy✓
Quantity:		176,800,000.00
Price:		97.125✓
Yield:		
Trade Date:		04-Sep-2008✓
Settlement Date:		20-Oct-2008✓
Coupon:		4.5
Amount:		171,717,000.00
Accrued Interest:		0.00
Status:		Processing
Net Proceeds:		
Comments:		

Allocations:

Amount:	Cpy Ref:	Client:
100,000.00✓	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLF✓
500,000.00✓	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING✓
1,900,000.00✓	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE✓
8,800,000.00✓	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICE✓
200,000.00✓	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPR✓
5,800,000.00✓	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA✓
1,700,000.00✓	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA✓
900,000.00✓	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF✓
600,000.00✓	1138970	ROGGE GLOBAL PARTNERS PLC A/C BER✓
1,500,000.00✓	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRT✓
1,100,000.00✓	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW✓
1,300,000.00✓	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR✓
2,500,000.00✓	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA✓
1,400,000.00✓	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIB✓
500,000.00✓	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC✓
2,700,000.00✓	1567870	ROGGE PSE✓ ROGGE GLOBAL PARTNERS PLC
6,800,000.00✓	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARMA✓
46,300,000.00✓	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPI✓
400,000.00✓	1482620	ROGGE HAIL✓ ROGGE GLOBAL PARTNERS PLC
3,200,000.00✓	1496410	ROGGE HKHA✓ ROGGE GLOBAL PARTNERS PLC
500,000.00✓	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDD✓ REF
		MTBC4000356
2,300,000.00✓	1495260	ROGGE POOL✓ ROGGE GLOBAL PARTNERS PLC

2,000,000.00	1629130	ROGGE LOTH	ROGGE GLOBAL PARTNERS PLC
1,300,000.00	1498930	ROGGE TLNT	ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX	
6,700,000.00	1470820	ROGGE ISGA	ROGGE GLOBAL PARTNERS LPC
3,500,000.00	1498850	ROGGE BCLY	ROGGE GLOBAL PARTNERS PLC
300,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK	
3,600,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA	
600,000.00	1428850	ROGGE SMUN	ROGGE GLOBAL PARTNERS PLC
2,100,000.00	1186320	ROGGE KXBK	ROGGE GLOBAL PARTNERS PLC
700,000.00	7318720	ROGGE PILK	ROGGE GLOBAL PARTNERS PLC
700,000.00	7318030	ROGGE IEGG	ROGGE GLOBAL PARTNERS PLC
2,200,000.00	1498640	ROGGE MOTR	ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1151060	ROGGE SONY	ROGGE GLOBAL PARTNERS PLC
800,000.00	1459160	ROGGE WOOL	ROGGE GLOBAL PARTNERS PLC
1,900,000.00	1310110	ROGGE TRIZ	ROGGE GLOBAL PARTNERS PLC
3,600,000.00	1417430	ROGGE HAGS	ROGGE GLOBAL PARTNERS PLC
700,000.00	1378870	ROGGE LRES	ROGGE GLOBAL PARTNERS PLC
3,500,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM	
3,400,000.00	1428860	ROGGE MANB	ROGGE GLOBAL PARTNERS PLC
2,100,000.00	1329370	ROGGE TYCO	ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1112380	ROGGE JARM	ROGGE GLOBAL PARTNERS PLC
5,500,000.00	1495270	ROGGE VERZ	ROGGE GLOBAL PARTNERS PLC
700,000.00	1613630	ROGGE DOCS	ROGGE GLOBAL PARTNERS PLC
4,100,000.00	7313720	ROGGE TRLH	ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1378950	ROGGE THAL	ROGGE GLABAL PARTNERS PLC
1,000,000.00	0570590	ROGGE NORU	ROGGE GLOBAL PARTNERS PLC
500,000.00	7318040	ROGGE TRUC	ROGGE GLOBAL PARTNERS PLC
1,700,000.00	1378940	ROGGE WSAT	ROGGE GLOBAL PARTNERS PLC
4,200,000.00	1086100	ROGGE MQAR	ROGGE GLOBAL PARTNERS PLC
1,300,000.00	7306480	ROGGE TRLA	ROGGE GLOBAL PARTNER PLC
200,000.00	7313400	ROGGE GROL	ROGGE GLOBAL PARTNERS PLC
2,100,000.00	7302700	ROGGE SCHH	ROGGE GLOBAL PARTNERS PLC
1,000,000.00	7314320	ROGGE AACH	ROGGE GLOBAL PARTNERS PLC
300,000.00	7310980	ROGGE ENGI	ROGGE GLOBAL PARTNERS PLC
1,300,000.00	7300930	ROGGE SWMO	ROGGE GLOBAL PARTNERS PLC
500,000.00	7236110	ROGGE RGFH	ROGGE GLOBAL PARTNERS PLC
400,000.00	7311570	ROGGE CHEM	ROGGE GLOBAL PARTNERS PLC
4,600,000.00	7241730	ROGGE SCIN	ROGGE GLOBAL PARTNERS PLC
9,400,000.00	7232130	ROGGE PENN	ROGGE GLOBAL PARTNERS PLC

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Trade Details

Trade Type:	-	Trade	-
Trade Id:		1708116	
Security Description:		GNMA 30 Yr Generic 5.5	
CUSIP:		01N0526A6	
ISIN:			
Customer:		GLPA-M020649-ROGGE GLOBAL PARTNERS PLC	
Customer B/S:		Buy	
Quantity:		70,600,000.00	
Price:		100.140625	
Yield:			
Trade Date:		04-Sep-2008	
Settlement Date:		22-Oct-2008	
Coupon:		5.5	
Amount:		70,699,281.25	
Accrued Interest:		0.00	
Status:		Done	
Net Proceeds:			
Comments:			
Allocations:			

Amount:	Cpy Ref:	Client:
2,400,000.00	7232130	ROGGE PENN ROGGE GLOBAL PARTNERS PLC
1,200,000.00	7241730	ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
600,000.00	7236110	ROGGE RGFH ROGGE GLOBAL PARTNERS PLC
100,000.00	7311570	ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
300,000.00	7300930	ROGGE SWMG ROGGE GLOBAL PARTNERS PLC
4,100,000.00	7314320	ROGGE AACH ROGGE GLOBAL PARTNERS PLC
800,000.00	0570590	ROGGE NORU ROGGE GLOBAL PARTNERS PLC
100,000.00	7310980	ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
100,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDDI REF MTBC4000356
500,000.00	7302700	ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
300,000.00	1151060	ROGGE SONY ROGGE GLOBAL PARTNERS PLC
300,000.00	1378950	ROGGE THAL ROGGE GLABAL PARTNERS PLC
300,000.00	7306480	ROGGE TRLA ROGGE GLOBAL PARTNER PLC
400,000.00	1378940	ROGGE WSAT ROGGE GLOBAL PARTNERS PLC
4,700,000.00	1496410	ROGGE HKHA ROGGE GLOBAL PARTNERS PLC
1,600,000.00	1112380	ROGGE JARM ROGGE GLOBAL PARTNERS PLC
3,700,000.00	1086100	ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
800,000.00	1428850	ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
1,900,000.00	1329370	ROGGE TYCO ROGGE GLOBAL PARTNERS PLC
1,000,000.00	1459160	ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
100,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK

900,000.00	1498850	ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
50,000.00	7313400	ROGGE GROL ROGGE GLOBAL PARTNERS PLC
200,000.00	7318030	ROGGE IEGC ROGGE GLOBAL PARTNERS PLC
200,000.00	1378870	ROGGE LREG ROGGE GLOBAL PARTNERS PLC
900,000.00	1428860	ROGGE MANS ROGGE GLOBAL PARTNERS PLC
200,000.00	7318720	ROGGE PILK ROGGE GLOBAL PARTNERS PLC
600,000.00	1495260	ROGGE POOL ROGGE GLOBAL PARTNERS PLC
900,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM
1,100,000.00	7313720	ROGGE TRLH ROGGE GLOBAL PARTNERS PLC
500,000.00	1310110	ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
100,000.00	7318040	ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
1,400,000.00	1495270	ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
2,900,000.00	1186320	ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
2,100,000.00	1498640	ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
5,100,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC
1,800,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
1,500,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA
1,700,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA
900,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA
100,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC
100,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG
200,000.00	1613630	ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
12,200,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF
900,000.00	1417430	ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
100,000.00	1482620	ROGGE HAIL ROGGE GLOBAL PARTNERS PLC
50,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLFX
1,700,000.00	1470820	ROGGE ISGA ROGGE GLOBAL PARTNERS LPC
600,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA
400,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS
300,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW
2,300,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICC
100,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING
500,000.00	1629130	ROGGE LOTH ROGGE GLOBAL PARTNERS PLC
300,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX
400,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRIT
300,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR
500,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE
100,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPRS
300,000.00	1498930	ROGGE TLNT ROGGE GLOBAL PARTNERS PLC
200,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF1

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Lehman Brothers Inc. Member SIPC

LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade
Trade Id:		1708118
Security Description:		GNMA 30 Yr Generic 6.0
CUSIP:		01N0606A9
ISIN:		
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer B/S:		Buy
Quantity:		188,100,000.00
Price:		101.625
Yield:		
Trade Date:		04-Sep-2008
Settlement Date:		22-Oct-2008
Coupon:		6.0
Amount:		191,156,625.00
Accrued Interest:		0.00
Status:		Processing
Net Proceeds:		
Comments:		

Allocations:

Amount:	Cpy Ref:	Client:
8,500,000.00	7232130	ROGGE PENN
4,200,000.00	7241730	ROGGE SCIN
1,000,000.00	7236110	ROGGE RGFH
300,000.00	7311570	ROGGE CHEM
1,200,000.00	7300930	ROGGE SWMG
6,900,000.00	7314320	ROGGE AACH
1,400,000.00	0570590	ROGGE NOR
200,000.00	7310980	ROGGE ENCI
500,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDD1 REF MTBC4000356
1,900,000.00	7302700	ROGGE SCHH
1,100,000.00	1151060	ROGGE SONY
1,000,000.00	1378950	ROGGE THAL
1,200,000.00	7306480	ROGGE TRLA
1,500,000.00	1378940	ROGGE WSAT
7,400,000.00	1496410	ROGGE HKHA
2,500,000.00	1112380	ROGGE JARM
6,300,000.00	1086100	ROGGE MQAR
1,300,000.00	1428850	ROGGE SMUN
3,600,000.00	1329370	ROGGE TYCO
1,000,000.00	1459160	ROGGE WOOL
200,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKK

3,200,000.00	1498850	ROGGE BCLY	ROGGE GLOBAL PARTNERS PLC
100,000.00	7313400	ROGGE GROL	ROGGE GLOBAL PARTNERS PLC
600,000.00	7318030	ROGGE IEGC	ROGGE GLOBAL PARTNERS PLC
600,000.00	1378870	ROGGE LREG	ROGGE GLOBAL PARTNERS PLC
3,100,000.00	1428860	ROGGE MANS	ROGGE GLOBAL PARTNERS PLC
700,000.00	7318720	ROGGE PILK	ROGGE GLOBAL PARTNERS PLC
2,100,000.00	1495260	ROGGE POOL	ROGGE GLOBAL PARTNERS PLC
3,100,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM	
3,700,000.00	7313720	ROGGE TRLN	ROGGE GLOBAL PARTNERS PLC
1,700,000.00	1310110	ROGGE TRLZ	ROGGE GLOBAL PARTNERS PLC
500,000.00	7318040	ROGGE TRUC	ROGGE GLOBAL PARTNERS PLC
5,000,000.00	1495270	ROGGE VERZ	ROGGE GLOBAL PARTNERS PLC
4,500,000.00	1186320	ROGGE KXBK	ROGGE GLOBAL PARTNERS PLC
3,000,000.00	1498640	ROGGE MOTX	ROGGE GLOBAL PARTNERS PLC
7,400,000.00	1567870	ROGGE PSEJ	ROGGE GLOBAL PARTNERS PLC
2,800,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCB	
5,200,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA	
6,100,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA	
3,300,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA	
400,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC	
500,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG	
600,000.00	1613630	ROGGE DOCS	ROGGE GLOBAL PARTNERS PLC
41,800,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF	
3,300,000.00	1417430	ROGGE HAGS	ROGGE GLOBAL PARTNERS PLC
400,000.00	1482620	ROGGE HAIL	ROGGE GLOBAL PARTNERS PLC
100,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLPX	
6,000,000.00	1470820	ROGGE ISGA	ROGGE GLOBAL PARTNERS LPC
2,300,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA	
1,300,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS	
1,000,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW	
8,000,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICC	
500,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING	
1,800,000.00	1629130	ROGGE LOTH	ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX	
1,400,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRHT	
1,200,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR	
1,800,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE	
200,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPRS	
1,200,000.00	1498930	ROGGE TLMT	ROGGE GLOBAL PARTNERS PLC
800,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF1	

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LEHMAN BROTHERS

Trade Details

Trade Type:	Trade
Trade Id:	1708093
Security Description:	FNMA 30 Yr Generic 5.0
CUSIP:	01F0506A9 ✓
ISIN:	
Customer:	GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer B/S:	Buy
Quantity:	131,900,000.00 ✓
Price:	96.84375 ✓
Yield:	
Trade Date:	04-Sep-2008 ✓
Settlement Date:	14-Oct-2008 ✓
Coupon:	5.0
Amount:	127,736,906.25
Accrued Interest:	0.00
Status:	SC Unmatched
Net Proceeds:	
Comments:	
Allocations:	

Amount:	Cpy Ref:	Client:
100,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLFX
300,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING
1,300,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE
5,700,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICC
200,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPRS
3,800,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA
2,300,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
600,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF1
400,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG
1,000,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRIT
700,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW
900,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR
1,600,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA
900,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS
300,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC
4,400,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA
3,500,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC
30,000,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF
300,000.00	1482620	ROGGE HAIL ROGGE GLOBAL PARTNERS PLC
4,300,000.00	1496410	ROGGE HKHA ROGGE GLOBAL PARTNERS PLC
300,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDDI REF
		MTBC4000356
1,500,000.00	1495260	ROGGE POOL ROGGE GLOBAL PARTNERS PLC

1,300,000.00	1629130	ROGGE LOTH ROGGE GLOBAL PARTNERS PLC
900,000.00	1498930	ROGGE TLNT ROGGE GLOBAL PARTNERS PLC
800,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX
4,400,000.00	1470820	ROGGE ISGA ROGGE GLOBAL PARTNERS LPC
2,300,000.00	1498850	ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
200,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK
2,400,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA
900,000.00	1428850	ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
2,900,000.00	1186320	ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
500,000.00	7318720	ROGGE PILK ROGGE GLOBAL PARTNERS PLC
500,000.00	7318030	ROGGE IEGC ROGGE GLOBAL PARTNERS PLC
4,100,000.00	1498640	ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
800,000.00	1151060	ROGGE SONY ROGGE GLOBAL PARTNERS PLC
1,000,000.00	1459160	ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1310110	ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
2,400,000.00	1417430	ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
400,000.00	1378870	ROGGE LREG ROGGE GLOBAL PARTNERS PLC
2,300,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM
2,200,000.00	1428860	ROGGE MANS ROGGE GLOBAL PARTNERS PLC
2,900,000.00	1329370	ROGGE TYCO ROGGE GLOBAL PARTNERS PLC
1,600,000.00	1112380	ROGGE JARM ROGGE GLOBAL PARTNERS PLC
3,600,000.00	1495270	ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
500,000.00	1613630	ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
2,700,000.00	7313720	ROGGE TRLH ROGGE GLOBAL PARTNERS PLC
700,000.00	1378950	ROGGE THAL ROGGE GLABAL PARTNERS PLC
1,400,000.00	0570590	ROGGE NORU ROGGE GLOBAL PARTNERS PLC
400,000.00	7318040	ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1378940	ROGGE WSAT ROGGE GLOBAL PARTNERS PLC
5,400,000.00	1086100	ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
800,000.00	7306480	ROGGE TRLA ROGGE GLOBAL PARTNER PLC
100,000.00	7313400	ROGGE GROL ROGGE GLOBAL PARTNERS PLC
1,300,000.00	7302700	ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
200,000.00	7310980	ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
900,000.00	7300930	ROGGE SWMG ROGGE GLOBAL PARTNERS PLC
600,000.00	7236110	ROGGE RGFH ROGGE GLOBAL PARTNERS PLC
200,000.00	7311570	ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
3,000,000.00	7241730	ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
6,100,000.00	7232130	ROGGE PENN ROGGE GLOBAL PARTNERS PLC
800,000.00	7314320	ROGGE AACH ROGGE GLOBAL PARTNERS PLC

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LEHMAN BROTHERS

Trade Details

Trade Type:	=	Trade:
Trade Id:		1708070
Security Description:		FNMA 15 Yr Generic 4.5
CUSIP:		01F0424A8✓
ISIN:		
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer B/S:		Buy ✓
Quantity:		176,800,000.00
Price:		97.125✓
Yield:		
Trade Date:		04-Sep-2008✓
Settlement Date:		20-Oct-2008✓
Coupon:		4.5
Amount:		171,717,000.00
Accrued Interest:		0.00
Status:		Processing
Net Proceeds:		
Comments:		
Allocations:		
Amount:	Cpy Ref:	Client:
100,000.00✓	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLF✓
500,000.00✓	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING✓
1,900,000.00✓	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE✓
8,800,000.00✓	7329370	ROGGE GLOBAL PARTNERS PLC A/C KIC✓
200,000.00✓	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPR✓
5,800,000.00✓	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA✓
1,700,000.00✓	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCB✓
900,000.00✓	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF✓
600,000.00✓	1138970	ROGGE GLOBAL PARTNERS PLC A/C BER✓
1,500,000.00✓	7328100	ROGGE GLOBAL PARTNERS PLC A/C NR✓
1,100,000.00✓	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAF✓
1,300,000.00✓	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR✓
2,500,000.00✓	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA✓
1,400,000.00✓	1667420	ROGGE GLOBAL PARTNERS PLC A/C JC✓
500,000.00✓	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC✓
2,700,000.00✓	1567870	ROGGE PSE✓ ROGGE GLOBAL PARTNERS PLC
6,800,000.00✓	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARMA✓
46,300,000.00✓	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPI✓
400,000.00✓	1482620	ROGGE HAI✓ ROGGE GLOBAL PARTNERS PLC
3,200,000.00✓	1496410	ROGGE HKHA✓ ROGGE GLOBAL PARTNERS PLC
500,000.00✓	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDD✓ REF
2,300,000.00✓	1495260	MTBC4000356
		ROGGE POOL ROGGE GLOBAL PARTNERS PLC

2,000,000.00	1629130	ROGGE LOTH	ROGGE GLOBAL PARTNERS PLC
1,300,000.00	1498930	ROGGE TLNT	ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX	
6,700,000.00	1470820	ROGGE ISGA	ROGGE GLOBAL PARTNERS LPC
3,500,000.00	1498850	ROGGE BCLY	ROGGE GLOBAL PARTNERS PLC
300,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK	
3,600,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA	
600,000.00	1428850	ROGGE SMUN	ROGGE GLOBAL PARTNERS PLC
2,100,000.00	1186320	ROGGE KXBK	ROGGE GLOBAL PARTNERS PLC
700,000.00	7318720	ROGGE PILK	ROGGE GLOBAL PARTNERS PLC
700,000.00	7318030	ROGGE IEGG	ROGGE GLOBAL PARTNERS PLC
2,200,000.00	1498640	ROGGE MOTR	ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1151060	ROGGE SONY	ROGGE GLOBAL PARTNERS PLC
800,000.00	1459160	ROGGE WOOL	ROGGE GLOBAL PARTNERS PLC
1,900,000.00	1310110	ROGGE TR LZ	ROGGE GLOBAL PARTNERS PLC
3,600,000.00	1417430	ROGGE HAGS	ROGGE GLOBAL PARTNERS PLC
700,000.00	1378870	ROGGE LRES	ROGGE GLOBAL PARTNERS PLC
3,500,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM	
3,400,000.00	1428860	ROGGE MANB	ROGGE GLOBAL PARTNERS PLC
2,100,000.00	1329370	ROGGE TYCO	ROGGE GLOBAL PARTNERS PLC
1,200,000.00	1112380	ROGGE JARM	ROGGE GLOBAL PARTNERS PLC
5,500,000.00	1495270	ROGGE VERZ	ROGGE GLOBAL PARTNERS PLC
700,000.00	1613630	ROGGE DOCS	ROGGE GLOBAL PARTNERS PLC
4,100,000.00	7313720	ROGGE TR LH	ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1378950	ROGGE THAL	ROGGE GLABAL PARTNERS PLC
1,000,000.00	0570590	ROGGE NORU	ROGGE GLOBAL PARTNERS PLC
500,000.00	7318040	ROGGE TRUC	ROGGE GLOBAL PARTNERS PLC
1,700,000.00	1378940	ROGGE WSAT	ROGGE GLOBAL PARTNERS PLC
4,200,000.00	1086100	ROGGE MQAR	ROGGE GLOBAL PARTNERS PLC
1,300,000.00	7306480	ROGGE TR LA	ROGGE GLOBAL PARTNER PLC
200,000.00	7313400	ROGGE GRQL	ROGGE GLOBAL PARTNERS PLC
2,100,000.00	7302700	ROGGE SCHH	ROGGE GLOBAL PARTNERS PLC
1,000,000.00	7314320	ROGGE AACH	ROGGE GLOBAL PARTNERS PLC
300,000.00	7310980	ROGGE ENGT	ROGGE GLOBAL PARTNERS PLC
1,300,000.00	7300930	ROGGE SWMG	ROGGE GLOBAL PARTNERS PLC
500,000.00	7236110	ROGGE RGFH	ROGGE GLOBAL PARTNERS PLC
400,000.00	7311570	ROGGE CHEM	ROGGE GLOBAL PARTNERS PLC
4,600,000.00	7241730	ROGGE SCIN	ROGGE GLOBAL PARTNERS PLC
9,400,000.00	7232130	ROGGE PENN	ROGGE GLOBAL PARTNERS PLC

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Lehman Brothers Inc. Member SIPC

Trade Type:

Trade Id:

Security Description:

CUSIP:

ISIN:

Customer:

Customer B/S:

Quantity:

Price:

Yield:

Trade Date:

Settlement Date:

Coupon:

Amount:

Accrued Interest:

Status:

Net Proceeds:

Comments:

Allocations:

Amount:

Cpy Ref:

200,000.00	7334510
800,000.00	7331340
2,900,000.00	7335240
13,100,000.00	7329370
400,000.00	7330020
8,600,000.00	1978040
2,700,000.00	1589460
1,300,000.00	1978030
900,000.00	1138970
2,200,000.00	7328100
1,600,000.00	7324490
2,000,000.00	1139980
3,700,000.00	1807820
2,100,000.00	1667420
700,000.00	1729260
3,500,000.00	1567870
10,100,000.00	7324900
69,300,000.00	1711290
600,000.00	1482620
5,100,000.00	1496410
800,000.00	7303160
3,400,000.00	1495260
2,900,000.00	1629130
2,000,000.00	1498930
1,400,000.00	1651720
1,800,000.00	1139270
9,900,000.00	1470820

Trade

1708077

FNMA 15 Yr Generic 5.0

01F0504A1

GLPA-M020549-ROGGE GLOBAL PARTNERS PLC

Buy

266,000,000.00

99.2109375

04-Sep-2008

20-Oct-2008

5.0

263,901,093.75

0.00

Done

Client:

ROGGE GLOBAL PARTNERS PLC A/C HLFX
 ROGGE GLOBAL PARTNERS PLC A/C KING
 ROGGE GLOBAL PARTNERS PLC A/C PRUE
 ROGGE GLOBAL PARTNERS PLC A/C KICQ
 ROGGE GLOBAL PARTNERS PLC A/C SPR5
 ROGGE GLOBAL PARTNERS PLC A/C ABNA
 ROGGE GLOBAL PARTNERS PLC A/C WCBA
 ROGGE GLOBAL PARTNERS PLC A/C TRF1
 ROGGE GLOBAL PARTNERS PLC A/C BERG
 ROGGE GLOBAL PARTNERS PLC A/C NRH
 ROGGE GLOBAL PARTNERS PLC A/C KAFW
 ROGGE GLOBAL PARTNERS PLC A/C PEAR
 ROGGE GLOBAL PARTNERS PLC A/C ISKA
 ROGGE GLOBAL PARTNERS PLC A/C JCIS
 ROGGE GLOBAL PARTNERS PLC A/C BDEC
 ROGGE PSE
 ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTNERS PLC A/C ARIA
 ROGGE GLOBAL PARTNERS PLC A/C GPH
 ROGGE HAIL
 ROGGE GLOBAL PARTNERS PLC
 ROGGE HKHA
 ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTNERS PLC A/C KDDI
 REF
 MTBC4000356
 ROGGE POOL
 ROGGE GLOBAL PARTNERS PLC
 ROGGE LOTH
 ROGGE GLOBAL PARTNERS PLC
 ROGGE TLN
 ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTNERS PLC A/C MBOX
 ROGGE ISGA
 ROGGE GLOBAL PARTNERS LPC

5,200,000.00	1498850
400,000.00	1824430
5,400,000.00	1883080
1,000,000.00	1428850
3,400,000.00	1186320
1,100,000.00	7318720
1,000,000.00	7318030
4,500,000.00	1498640
1,800,000.00	1151060
1,200,000.00	1459160
2,800,000.00	1310110
5,400,000.00	1417430
1,000,000.00	1378870
5,100,000.00	1378900
5,000,000.00	1428860
3,400,000.00	1329370
1,900,000.00	1112380
8,100,000.00	1495270
1,000,000.00	1613630
6,100,000.00	7313720

1,600,000.00	1378950
1,600,000.00	0570590
800,000.00	7318040
2,500,000.00	1378940
5,400,000.00	1086100
1,900,000.00	7306480
200,000.00	7313400
3,100,000.00	7302700
2,900,000.00	7314320
400,000.00	7310980
2,000,000.00	7300930
700,000.00	7236110
600,000.00	7311570
6,900,000.00	7241730
14,000,000.00	7232130

ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTNERS PLC A/C AKUK
 ROGGE GLOBAL PARTNERS PLC A/C BAAA
 ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
 ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
 ROGGE PILK ROGGE GLOBAL PARTNERS PLC
 ROGGE IEGG ROGGE GLOBAL PARTNERS PLC
 ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
 ROGGE SONY ROGGE GLOBAL PARTNERS PLC
 ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLE ROGGE GLOBAL PARTNERS PLC
 ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
 ROGGE LREG ROGGE GLOBAL PARTNERS PLC
 ROGGE GLOBAL PARTERS PLC A/C REXM
 ROGGE MANS ROGGE GLOBAL PARTNERS PLC
 ROGGE TYC ROGGE GLOBAL PARTNERS PLC
 ROGGE JARM ROGGE GLOBAL PARTNERS PLC
 ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
 ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLE ROGGE GLOBAL PARTNERS PLC

ROGGE THAL ROGGE GLABAL PARTNERS PLC
 ROGGE NORU ROGGE GLOBAL PARTNERS PLC
 ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
 ROGGE WSAT ROGGE GLOBAL PARTNERS PLC
 ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
 ROGGE TRLA ROGGE GLOBAL PARTNER PLC
 ROGGE GROU ROGGE GLOBAL PARTNERS PLC
 ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
 ROGGE AACH ROGGE GLOBAL PARTNERS PLC
 ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
 ROGGE SWMS ROGGE GLOBAL PARTNERS PLC
 ROGGE RGFH ROGGE GLOBAL PARTNERS PLC
 ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
 ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
 ROGGE PENN ROGGE GLOBAL PARTNERS PLC

LEHMAN BROTHERS

Trade Details

Trade Type:	=	Trade :
Trade Id:		1708116
Security Description:		GNMA 30 Yr Generic 5.5
CUSIP:		01N0526A6
ISIN:		
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer B/S:		Buy
Quantity:		70,600,000.00
Price:		100.140625
Yield:		
Trade Date:		04-Sep-2008
Settlement Date:		22-Oct-2008
Coupon:		5.5
Amount:		70,699,281.25
Accrued Interest:		0.00
Status:		Done
Net Proceeds:		
Comments:		

Allocations:

Amount:	Cpy Ref:	Client:
2,400,000.00	7232130	ROGGE PENN ROGGE GLOBAL PARTNERS PLC
1,200,000.00	7241730	ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
600,000.00	7236110	ROGGE RGFH ROGGE GLOBAL PARTNERS PLC
100,000.00	7311570	ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
300,000.00	7300930	ROGGE SWMG ROGGE GLOBAL PARTNERS PLC
4,100,000.00	7314320	ROGGE AACH ROGGE GLOBAL PARTNERS PLC
800,000.00	0570590	ROGGE NORU ROGGE GLOBAL PARTNERS PLC
100,000.00	7310980	ROGGE ENCI ROGGE GLOBAL PARTNERS PLC
100,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDDI REF MTBC4000356
500,000.00	7302700	ROGGE SCHH ROGGE GLOBAL PARTNERS PLC
300,000.00	1151060	ROGGE SONY ROGGE GLOBAL PARTNERS PLC
300,000.00	1378950	ROGGE THAL ROGGE GLABAL PARTNERS PLC
300,000.00	7306480	ROGGE TRLA ROGGE GLOBAL PARTNER PLC
400,000.00	1378940	ROGGE WSAT ROGGE GLOBAL PARTNERS PLC
4,700,000.00	1496410	ROGGE HKHA ROGGE GLOBAL PARTNERS PLC
1,600,000.00	1112380	ROGGE JARM ROGGE GLOBAL PARTNERS PLC
3,700,000.00	1086100	ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
800,000.00	1428850	ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
1,900,000.00	1329370	ROGGE TYCO ROGGE GLOBAL PARTNERS PLC
1,000,000.00	1459160	ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
100,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK

900,000.00	1498850	ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
50,000.00	7313400	ROGGE GROL ROGGE GLOBAL PARTNERS PLC
200,000.00	7318030	ROGGE IEGC ROGGE GLOBAL PARTNERS PLC
200,000.00	1378870	ROGGE LREG ROGGE GLOBAL PARTNERS PLC
900,000.00	1428860	ROGGE MANS ROGGE GLOBAL PARTNERS PLC
200,000.00	7318720	ROGGE PILK ROGGE GLOBAL PARTNERS PLC
600,000.00	1495260	ROGGE POOL ROGGE GLOBAL PARTNERS PLC
900,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM
1,100,000.00	7313720	ROGGE TRLH ROGGE GLOBAL PARTNERS PLC
500,000.00	1310110	ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
100,000.00	7318040	ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
1,400,000.00	1495270	ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
2,900,000.00	1186320	ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
2,100,000.00	1498640	ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
5,100,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC
1,800,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
1,500,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA
1,700,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA
900,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA
100,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC
100,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG
200,000.00	1613630	ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
12,200,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF
900,000.00	1417430	ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
100,000.00	1482620	ROGGE HAIL ROGGE GLOBAL PARTNERS PLC
50,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLFX
1,700,000.00	1470820	ROGGE ISGA ROGGE GLOBAL PARTNERS LPC
600,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA
400,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS
300,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW
2,300,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICC
100,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING
500,000.00	1629130	ROGGE LOTH ROGGE GLOBAL PARTNERS PLC
300,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX
400,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRIT
300,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR
500,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE
100,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPRS
300,000.00	1498930	ROGGE TLNT ROGGE GLOBAL PARTNERS PLC
200,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF1

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Lehman Brothers Inc. Member SIPC

LEHMAN BROTHERS

Trade Details

Trade Type:	=	Trade:
Trade Id:		1708118
Security Description:		GNMA 30 Yr Generic 6.0
CUSIP:		01N0606A9✓
ISIN:		
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer B/S:		Buy✓
Quantity:		188,100,000.00
Price:		101.625✓
Yield:		
Trade Date:		04-Sep-2008✓
Settlement Date:		22-Oct-2008✓
Coupon:		6.0
Amount:		191,156,625.00
Accrued Interest:		0.00
Status:		Processing
Net Proceeds:		
Comments:		

Allocations:

Amount:	Cpy Ref:	Client:
8,500,000.00✓	7232130	ROGGE PENN✓ ROGGE GLOBAL PARTNERS PLC
4,200,000.00✓	7241730	ROGGE SCIN✓ ROGGE GLOBAL PARTNERS PLC
1,000,000.00✓	7236110	ROGGE RGFH✓ ROGGE GLOBAL PARTNERS PLC
300,000.00✓	7311570	ROGGE CHEM✓ ROGGE GLOBAL PARTNERS PLC
1,200,000.00✓	7300930	ROGGE SWMG✓ ROGGE GLOBAL PARTNERS PLC
6,900,000.00✓	7314320	ROGGE AACH✓ ROGGE GLOBAL PARTNERS PLC
1,400,000.00✓	0570590	ROGGE NOR✓ ROGGE GLOBAL PARTNERS PLC
200,000.00✓	7310980	ROGGE ENCI✓ ROGGE GLOBAL PARTNERS PLC
500,000.00✓	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDOI REF MTBC4000356
1,900,000.00✓	7302700	ROGGE SCHH✓ ROGGE GLOBAL PARTNERS PLC
1,100,000.00✓	1151060	ROGGE SONY✓ ROGGE GLOBAL PARTNERS PLC
1,000,000.00✓	1378950	ROGGE THAL✓ ROGGE GLABAL PARTNERS PLC
1,200,000.00✓	7306480	ROGGE TRLA✓ ROGGE GLOBAL PARTNER PLC
1,500,000.00✓	1378940	ROGGE WSAT✓ ROGGE GLOBAL PARTNERS PLC
7,400,000.00✓	1496410	ROGGE HKHA✓ ROGGE GLOBAL PARTNERS PLC
2,500,000.00✓	1112380	ROGGE JARM✓ ROGGE GLOBAL PARTNERS PLC
6,300,000.00✓	1086100	ROGGE MQAR✓ ROGGE GLOBAL PARTNERS PLC
1,300,000.00✓	1428850	ROGGE SMUN✓ ROGGE GLOBAL PARTNERS PLC
3,600,000.00✓	1329370	ROGGE TYCO✓ ROGGE GLOBAL PARTNERS PLC
1,000,000.00✓	1459160	ROGGE WOOL✓ ROGGE GLOBAL PARTNERS PLC
200,000.00✓	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKOK

3,200,000.00	1498850	ROGGE BCLY ROGGE GLOBAL PARTNERS PLC
100,000.00	7313400	ROGGE GROL ROGGE GLOBAL PARTNERS PLC
600,000.00	7318030	ROGGE IEGC ROGGE GLOBAL PARTNERS PLC
600,000.00	1378870	ROGGE LREG ROGGE GLOBAL PARTNERS PLC
3,100,000.00	1428860	ROGGE MANS ROGGE GLOBAL PARTNERS PLC
700,000.00	7318720	ROGGE PILK ROGGE GLOBAL PARTNERS PLC
2,100,000.00	1495260	ROGGE POOL ROGGE GLOBAL PARTNERS PLC
3,100,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM
3,700,000.00	7313720	ROGGE TRLH ROGGE GLOBAL PARTNERS PLC
1,700,000.00	1310110	ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
500,000.00	7318040	ROGGE TRUE ROGGE GLOBAL PARTNERS PLC
5,000,000.00	1495270	ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
4,500,000.00	1186320	ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
3,000,000.00	1498640	ROGGE MOTK ROGGE GLOBAL PARTNERS PLC
7,400,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC
2,800,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
5,200,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA
6,100,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA
3,300,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA
400,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC
500,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG
600,000.00	1613630	ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
41,800,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF
3,300,000.00	1417430	ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
400,000.00	1482620	ROGGE HAIL ROGGE GLOBAL PARTNERS PLC
100,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLPX
6,000,000.00	1470820	ROGGE ISGA ROGGE GLOBAL PARTNERS LPC
2,300,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA
1,300,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS
1,000,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW
8,000,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICC
500,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING
1,800,000.00	1629130	ROGGE LOTH ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX
1,400,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRH
1,200,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR
1,800,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE
200,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPDS
1,200,000.00	1498930	ROGGE TLNT ROGGE GLOBAL PARTNERS PLC
800,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF1

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Lehman Brothers Inc. Member SIPC

LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade	-
Trade Id:		1703287	
Security Description:		GNMA 30 Yr Generic 6.0	
CUSIP:		01N060692	✓
ISIN:			
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC	
Customer B/S:		Buy	
Quantity:		193,700,000.00	
Price:		100.640625	✓
Yield:			
Trade Date:		05-Aug-2008	
Settlement Date:		22-Sep-2008	✓
Coupon:		6.0	
Amount:		194,940,890.63	
Accrued Interest:		0.00	
Status:		Done	
Net Proceeds:			
Comments:			
Allocations:			
Amount:	Cpy Ref:	Client:	
1,900,000.00	7300930	ROGGE SWMG ROGGE GLOBAL PARTNERS PLC	
5,900,000.00	7314320	ROGGE AACH ROGGE GLOBAL PARTNERS PLC	
2,300,000.00	0570590	ROGGE NORU ROGGE GLOBAL PARTNERS PLC	
200,000.00	7310980	ROGGE ENCI ROGGE GLOBAL PARTNERS PLC	
500,000.00	7303160	ROGGE GLOBAL PARTNERS PLC A/C KDDI REF MTBC4000356	
1,900,000.00	7302700	ROGGE SCHH ROGGE GLOBAL PARTNERS PLC	
1,100,000.00	1151060	ROGGE SONY ROGGE GLOBAL PARTNERS PLC	
1,000,000.00	1378950	ROGGE THAL ROGGE GLABAL PARTNERS PLC	
1,200,000.00	7306480	ROGGE TRLA ROGGE GLOBAL PARTNER PLC	
1,600,000.00	1378940	ROGGE WSAT ROGGE GLOBAL PARTNERS PLC	
7,000,000.00	1496410	ROGGE HKHA ROGGE GLOBAL PARTNERS PLC	
2,400,000.00	1112380	ROGGE JARM ROGGE GLOBAL PARTNERS PLC	
7,000,000.00	1086100	ROGGE MQAR ROGGE GLOBAL PARTNERS PLC	
1,300,000.00	1428850	ROGGE SMUN ROGGE GLOBAL PARTNERS PLC	
4,000,000.00	1329370	ROGGE TYCO ROGGE GLOBAL PARTNERS PLC	
1,700,000.00	1459160	ROGGE WOOL ROGGE GLOBAL PARTNERS PLC	
3,300,000.00	1498850	ROGGE BCLY ROGGE GLOBAL PARTNERS PLC	
100,000.00	7313400	ROGGE GROL ROGGE GLOBAL PARTNERS PLC	
600,000.00	7318030	ROGGE IEGC ROGGE GLOBAL PARTNERS PLC	
600,000.00	1378870	ROGGE LREG ROGGE GLOBAL PARTNERS PLC	
3,100,000.00	1428860	ROGGE MANS ROGGE GLOBAL PARTNERS PLC	

700,000.00	7318720	ROGGE PILK ROGGE GLOBAL PARTNERS PLC
2,100,000.00	1495260	ROGGE POOL ROGGE GLOBAL PARTNERS PLC
3,200,000.00	1378900	ROGGE GLOBAL PARTERS PLC A/C REXM
3,700,000.00	7313720	ROGGE TRLH ROGGE GLOBAL PARTNERS PLC
1,700,000.00	1310110	ROGGE TRLZ ROGGE GLOBAL PARTNERS PLC
500,000.00	7318040	ROGGE TRUC ROGGE GLOBAL PARTNERS PLC
4,900,000.00	1495270	ROGGE VERZ ROGGE GLOBAL PARTNERS PLC
2,000,000.00	1378930	ROGGE WIRE ROGGE GLOBAL PARTNERS PLC
3,800,000.00	1186320	ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
4,200,000.00	1498640	ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
300,000.00	7311570	ROGGE CHEM ROGGE GLOBAL PARTNERS PLC
1,000,000.00	7236110	ROGGE RGFH ROGGE GLOBAL PARTNERS PLC
4,300,000.00	7241730	ROGGE SCIN ROGGE GLOBAL PARTNERS PLC
8,600,000.00	7232130	ROGGE PENN ROGGE GLOBAL PARTNERS PLC
7,200,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC
3,500,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
5,200,000.00	1978040	ROGGE GLOBAL PARTNERS PLC A/C ABNA
300,000.00	1824430	ROGGE GLOBAL PARTNERS PLC A/C AKUK
6,000,000.00	7324900	ROGGE GLOBAL PARTNERS PLC A/C ARIA
3,300,000.00	1883080	ROGGE GLOBAL PARTNERS PLC A/C BAAA
400,000.00	1729260	ROGGE GLOBAL PARTNERS PLC A/C BDEC
500,000.00	1138970	ROGGE GLOBAL PARTNERS PLC A/C BERG
600,000.00	1613630	ROGGE DOCS ROGGE GLOBAL PARTNERS PLC
42,200,000.00	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF
3,300,000.00	1417430	ROGGE HAGS ROGGE GLOBAL PARTNERS PLC
400,000.00	1482620	ROGGE HAIL ROGGE GLOBAL PARTNERS PLC
100,000.00	7334510	ROGGE GLOBAL PARTNERS PLC A/C HLFX
6,400,000.00	1470820	ROGGE ISGA ROGGE GLOBAL PARTNERS LPC
2,300,000.00	1807820	ROGGE GLOBAL PARTNERS PLC A/C ISKA
1,300,000.00	1667420	ROGGE GLOBAL PARTNERS PLC A/C JCIS
1,000,000.00	7324490	ROGGE GLOBAL PARTNERS PLC A/C KAFW
7,900,000.00	7329370	ROGGE GLOBAL PARTNERS PLC A/C KICC
500,000.00	7331340	ROGGE GLOBAL PARTNERS PLC A/C KING
1,800,000.00	1629130	ROGGE LOTH ROGGE GLOBAL PARTNERS PLC
1,100,000.00	1139270	ROGGE GLOBAL PARTNERS PLC A/C MBOX
1,100,000.00	7328100	ROGGE GLOBAL PARTNERS PLC A/C NRIT
1,200,000.00	1139980	ROGGE GLOBAL PARTNERS PLC A/C PEAR
1,800,000.00	7335240	ROGGE GLOBAL PARTNERS PLC A/C PRUE
200,000.00	7330020	ROGGE GLOBAL PARTNERS PLC A/C SPRS
1,200,000.00	1498930	ROGGE TLNT ROGGE GLOBAL PARTNERS PLC
800,000.00	1978030	ROGGE GLOBAL PARTNERS PLC A/C TRF1

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Lehman Brothers Inc. Member SIPC

Trade Type:

Trade

Trade Id:

1703289

Security Description:

GNMA 30 Yr Generic 6.5

CUSIP:

01N062698

ISIN:

Customer:

GLPA-M020549-ROGGE GLOBAL PARTNERS PLC

Customer B/S:

Buy

Quantity:

26,500,000.00

Price:

102.5

Yield:

Trade Date:

05-Aug-2008

Settlement Date:

22-Sep-2008

Coupon:

6.5

Amount:

27,162,500.00

Accrued Interest:

0.00

Status:

SC Unmatched

Net Proceeds:

Comments:

Allocations:

Amount:

Cpy Ref:

Client:

1,300,000.00

1329370

ROGGE TYCO ROGGE GLOBAL PARTNERS PLC

3,800,000.00

1496410

ROGGE HKHA ROGGE GLOBAL PARTNERS PLC

1,300,000.00

1112380

ROGGE JARM ROGGE GLOBAL PARTNERS PLC

1,000,000.00

1186320

ROGGE KXBK ROGGE GLOBAL PARTNERS PLC

1,350,000.00

1498640

ROGGE MOTR ROGGE GLOBAL PARTNERS PLC

4,600,000.00

1567870

ROGGE PSE ROGGE GLOBAL PARTNERS PLC

700,000.00

1428850

ROGGE SMUN ROGGE GLOBAL PARTNERS PLC

1,800,000.00

1589460

ROGGE GLOBAL PARTNERS PLC A/C WCB

900,000.00

1459160

ROGGE WOOL ROGGE GLOBAL PARTNERS PLC

3,650,000.00

1086100

ROGGE MQAR ROGGE GLOBAL PARTNERS PLC

1,200,000.00

0570590

ROGGE NORU ROGGE GLOBAL PARTNERS PLC

4,400,000.00

7314320

ROGGE AACH ROGGE GLOBAL PARTNERS PLC

500,000.00

7236110

ROGGE RGFH ROGGE GLOBAL PARTNERS PLC

Trade Type:	Trade	
Trade Id:	1708122	
Security Description:	GNMA 30 Yr Generic 6.5	
CUSIP:	01N062698 ✓	
ISIN:		
Customer:	GLPA-M020549-ROGGE GLOBAL PARTNERS PLC	
Customer B/S:	Sell ✓	
Quantity:	26,500,000.00	
Price:	103.46875 ✓	
Yield:		
Trade Date:	04-Sep-2008 ✓	
Settlement Date:	22-Sep-2008 ✓	
Coupon:	6.5	
Amount:	27,419,218.75	
Accrued Interest:	0.00	
Status:	SC Unmatched	
Net Proceeds:		
Comments:		
Allocations:		

Amount:	Cpy Ref:	Client:
1,800,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
4,600,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC
3,800,000.00	1496410	ROGGE HKHA ROGGE GLOBAL PARTNERS PLC
700,000.00	1428850	ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
1,000,000.00	1186320	ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
1,350,000.00	1498640	ROGGE MOTR ROGGE GLOBAL PARTNERS PLC
900,000.00	1459160	ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
1,300,000.00	1329370	ROGGE TYCO ROGGE GLOBAL PARTNERS PLC
1,300,000.00	1112380	ROGGE JARM ROGGE GLOBAL PARTNERS PLC
1,200,000.00	0570590	ROGGE NORU ROGGE GLOBAL PARTNERS PLC
3,650,000.00	1086100	ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
4,400,000.00	7314320	ROGGE AACH ROGGE GLOBAL PARTNERS PLC
500,000.00	7236110	ROGGE RGFH ROGGE GLOBAL PARTNERS PLC

Trade Type:

Trade

Trade Id:

1708058

Security Description:

FHLM 30 Yr Gold 7.0

CUSIP:

02R0706A2✓

ISIN:

Customer:

GLPA-M020549-ROGGE GLOBAL PARTNERS PLC

Customer B/S:

Buy✓

Quantity:

23,700,000.00✓

Price:

104.4375✓

Yield:

Trade Date:

04-Sep-2008✓

Settlement Date:

14-Oct-2008✓

Coupon:

7.0

Amount:

24,751,687.50✓

Accrued Interest:

0.00

Status:

SC Unmatched

Net Proceeds:

Comments:

Allocations:

Amount:	Cpy Ref:
1,700,000.00✓	1589460
2,900,000.00✓	1567870
3,200,000.00✓	1496410
600,000.00✓	1428850
2,200,000.00✓	1186320
2,200,000.00✓	1498640
800,000.00✓	1459160
2,200,000.00✓	1329370
1,200,000.00✓	1112380
1,000,000.00✓	0570590
3,400,000.00✓	1086100
1,800,000.00✓	7314320
500,000.00✓	7236110

Client:

ROGGE GLOBAL PARTNERS PLC A/C WCBA✓
 ROGGE PSE✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE HKHA✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE SMUN✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE KXBK✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE MOTR✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE WOOL✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE TYCO✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE JARM✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE NORU✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE MQAR✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE AACH✓ ROGGE GLOBAL PARTNERS PLC
 ROGGE RGFH✓ ROGGE GLOBAL PARTNERS PLC

LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade Id:	1709276
Trade Id:		Security Description:	FHLM 30 Yr Gold 5.0
Security Description:		CUSIP:	02R0506A4
CUSIP:		ISIN:	
ISIN:		Customer:	GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer:		Customer B/S:	Buy
Customer B/S:		Quantity:	18,000,000.00
Quantity:		Price:	99.1875
Price:		Yield:	
Yield:		Trade Date:	09-Sep-2008
Trade Date:		Settlement Date:	14-Oct-2008
Settlement Date:		Coupon:	5.0
Coupon:		Amount:	17,853,750.00
Amount:		Accrued Interest:	0.00
Accrued Interest:		Status:	Done
Status:		Net Proceeds:	
Net Proceeds:		Comments:	
Comments:		Allocations:	
Allocations:		Amount:	18,000,000.00
Amount:		Cpy Ref:	1711290
Cpy Ref:		Client:	ROGGE GLOBAL PARTNERS PLC A/C GPIF
Client:			

LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade:	
Trade Id:		1709644	
Security Description:		FHLM 30 Yr Gold 6.0	
CUSIP:		02R0606A3	
ISIN:			
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC	
Customer B/S:		Buy	
Quantity:		15,000,000.00	
Price:		102.1875	
Yield:			
Trade Date:		10-Sep-2008	
Settlement Date:		14-Oct-2008	
Coupon:		6.0	
Amount:		15,328,125.00	
Accrued Interest:		0.00	
Status:		Done	
Net Proceeds:			
Comments:			
Allocations:			
Amount:			
15,000,000.00	Cpy Ref:	Client:	
	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF	

This information has been provided as a courtesy to you and does not replace or supersede your normal trade confirm or your Lehman Brothers Inc. client statement. This information is subject to daily market fluctuation and is not intended for tax purposes. In the case of any conflict, the information on your normal trade confirmation or customer account statement shall control; we do not guarantee the accuracy or completeness of this information.

Lehman Brothers Inc. Member SIPC

LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade	-
Trade Id:		1710078	
Security Description:		FHLM 30 Yr Gold 7.0	
CUSIP:		02R0706A2	
ISIN:			
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC	
Customer B/S:		Sell	
Quantity:		270,000.00	
Price:		104.5	
Yield:			
Trade Date:		12-Sep-2008	
Settlement Date:		14-Oct-2008	
Coupon:		7.0	
Amount:		282,150.00	
Accrued Interest:		0.00	
Status:		Done	
Net Proceeds:			
Comments:			
Allocations:			
Amount:			
270,000.00	Cpy Ref:	Client:	
	7314320	ROGGE AACH	ROGGE GLOBAL PARTNERS PLC

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Lehman Brothers Inc. Member SIPC

LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade:	-
Trade Id:		1708046	
Security Description:		FHLM 15 Yr Gold 5.0	
CUSIP:		02R0504A6	
ISIN:			
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC	
Customer B/S:		Buy	
Quantity:		35,400,000.00	
Price:		99.1640625	
Yield:			
Trade Date:		04-Sep-2008	
Settlement Date:		20-Oct-2008	
Coupon:		5.0	
Amount:		35,104,078.13	
Accrued Interest:		0.00	
Status:		Done	
Net Proceeds:			
Comments:			
Allocations:			
Amount:	Cpy Ref:	Client:	
2,600,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA	
3,300,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC	
4,900,000.00	1496410	ROGGE HKHA ROGGE GLOBAL PARTNERS PLC	
1,000,000.00	1428850	ROGGE SMUN ROGGE GLOBAL PARTNERS PLC	
3,200,000.00	1186320	ROGGE KXBK ROGGE GLOBAL PARTNERS PLC	
3,300,000.00	1498640	ROGGE MOTR ROGGE GLOBAL PARTNERS PLC	
1,800,000.00 ✓	1459160	ROGGE WOOL ROGGE GLOBAL PARTNERS PLC	
3,800,000.00	1329370	ROGGE TYCO ROGGE GLOBAL PARTNERS PLC	
1,800,000.00	1112380	ROGGE JARM ROGGE GLOBAL PARTNERS PLC	
2,400,000.00	0570590	ROGGE NORU ROGGE GLOBAL PARTNERS PLC	
5,100,000.00	1086100	ROGGE MQAR ROGGE GLOBAL PARTNERS PLC	
1,500,000.00 ✓	7314320	ROGGE AACH ROGGE GLOBAL PARTNERS PLC	
700,000.00	7236110	ROGGE RGFH ROGGE GLOBAL PARTNERS PLC	

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Lehman Brothers Inc. Member SIPC

LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade
Trade Id:		1708124
Security Description:		GNMA 30 Yr Generic 6.5
CUSIP:		01N0626A5
ISIN:		
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC
Customer B/S:		Buy
Quantity:		30,100,000.00
Price:		103.21875
Yield:		
Trade Date:		04-Sep-2008
Settlement Date:		22-Oct-2008
Coupon:		6.5
Amount:		31,068,843.75
Accrued Interest:		0.00
Status:		Done
Net Proceeds:		
Comments:		

Allocations:

Amount:	Cpy Ref:	Client:
2,200,000.00	1589460	ROGGE GLOBAL PARTNERS PLC A/C WCBA
4,900,000.00	1567870	ROGGE PSEJ ROGGE GLOBAL PARTNERS PLC
4,100,000.00	1496410	ROGGE HKHA ROGGE GLOBAL PARTNERS PLC
800,000.00	1428850	ROGGE SMUN ROGGE GLOBAL PARTNERS PLC
2,800,000.00	1186320	ROGGE KXBK ROGGE GLOBAL PARTNERS PLC
1,300,000.00	1498640	ROGGE MOTK ROGGE GLOBAL PARTNERS PLC
1,000,000.00	1459160	ROGGE WOOL ROGGE GLOBAL PARTNERS PLC
1,800,000.00	1329370	ROGGE TYCG ROGGE GLOBAL PARTNERS PLC
1,500,000.00	1112380	ROGGE JARM ROGGE GLOBAL PARTNERS PLC
700,000.00	0570590	ROGGE NORU ROGGE GLOBAL PARTNERS PLC
4,400,000.00	1086100	ROGGE MQAR ROGGE GLOBAL PARTNERS PLC
4,000,000.00	7314320	ROGGE AACH ROGGE GLOBAL PARTNERS PLC
600,000.00	7236110	ROGGE RGFF ROGGE GLOBAL PARTNERS PLC

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Lehman Brothers Inc. Member SIPC

LEHMAN BROTHERS

Trade Details

Trade Type:	-	Trade	-
Trade Id:		1708981	
Security Description:		GNMA 30 Yr Generic 5.5	
CUSIP:		01N0526A6✓	
ISIN:			
Customer:		GLPA-M020549-ROGGE GLOBAL PARTNERS PLC	
Customer B/S:		Buy✓	
Quantity:		12,000,000✓	
Price:		101.625✓	
Yield:			
Trade Date:		08-Sep-2008✓	
Settlement Date:		22-Oct-2008✓	
Coupon:		5.5✓	
Amount:		12,195,000✓	
Accrued Interest:		0.00	
Status:		Done	
Net Proceeds:			
Comments:			
Allocations:			
Amount:			
12,000,000✓	Cpy Ref:	Client:	
	1711290	ROGGE GLOBAL PARTNERS PLC A/C GPIF✓	

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Lehman Brothers Inc. Member SIPC

EXHIBIT D

(Terminated/Replacement Trades)

22272000

Information Regarding Shares Outstanding 1994 to be Redeemed									
Ord. Member Participant Buy or Sell	Issue	ITA Cluser	Trade Date	Settlement TradeDate	Principal Price at Current Price	Company	Original Price	Issue	ITA Cluser
Buy	3,600,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	96.37135	Oil Group Global Market Inc	3,370,590.75	3,600,000	IG.MC1.14/04/08
Buy	16,000,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	96.46875	Oil Group Global Market Inc	16,775,719.75	16,000,000	IG.MC1.14/04/08
Buy	2,000,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	101.50565	Oil Group Global Market Inc	2,067,750.00	2,000,000	IG.MC1.14/04/08
Buy	8,800,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	97.125	Oil Group Global Market Inc	8,597,000.00	8,800,000	IG.MC1.14/04/08
Buy	13,100,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	99.3100735	Oil Group Global Market Inc	12,991,017.51	13,100,000	IG.MC1.14/04/08
Buy	5,300,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	96.34375	Oil Group Global Market Inc	5,420,000.75	5,300,000	IG.MC1.14/04/08
Buy	22,000,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	99.1875	Oil Group Global Market Inc	22,177,100.00	22,000,000	IG.MC1.14/04/08
Buy	16,300,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	101.35	Oil Group Global Market Inc	16,418,437.50	16,300,000	IG.MC1.14/04/08
Buy	16,300,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	103.90875	Oil Group Global Market Inc	16,848,437.50	16,300,000	IG.MC1.14/04/08
Buy	4,200,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	97.50875	Oil Group Global Market Inc	4,200,000.00	4,200,000	IG.MC1.14/04/08
Buy	2,000,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	100.50005	Oil Group Global Market Inc	2,000,000.00	2,000,000	IG.MC1.14/04/08
Buy	6,000,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	101.00005	Oil Group Global Market Inc	6,000,000.00	6,000,000	IG.MC1.14/04/08
Buy or Sell	1,600,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	96.37135	Oil Group Global Market Inc	3,370,590.75	16,000,000	IG.MC1.14/04/08
Information Regarding Redemption Trades									
Ord. Member Participant Buy or Sell	Issue	ITA Cluser	Trade Date	Settlement TradeDate	Principal Price at Current Price	Company	Original Price	Issue	ITA Cluser
Buy	3,600,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	96.37135	Oil Group Global Market Inc	3,370,590.75	3,600,000	IG.MC1.14/04/08
Buy	16,000,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	96.46875	Oil Group Global Market Inc	16,775,719.75	16,000,000	IG.MC1.14/04/08
Buy	2,000,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	101.50565	Oil Group Global Market Inc	2,067,750.00	2,000,000	IG.MC1.14/04/08
Buy	8,800,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	97.125	Oil Group Global Market Inc	8,597,000.00	8,800,000	IG.MC1.14/04/08
Buy	13,100,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	99.3100735	Oil Group Global Market Inc	12,991,017.51	13,100,000	IG.MC1.14/04/08
Buy	5,300,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	96.34375	Oil Group Global Market Inc	5,420,000.75	5,300,000	IG.MC1.14/04/08
Buy	22,000,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	99.1875	Oil Group Global Market Inc	22,177,100.00	22,000,000	IG.MC1.14/04/08
Buy	16,300,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	101.35	Oil Group Global Market Inc	16,418,437.50	16,300,000	IG.MC1.14/04/08
Buy	16,300,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	103.90875	Oil Group Global Market Inc	16,848,437.50	16,300,000	IG.MC1.14/04/08
Buy	4,200,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	97.50875	Oil Group Global Market Inc	4,200,000.00	4,200,000	IG.MC1.14/04/08
Buy	2,000,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	100.50005	Oil Group Global Market Inc	2,000,000.00	2,000,000	IG.MC1.14/04/08
Buy	6,000,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	101.00005	Oil Group Global Market Inc	6,000,000.00	6,000,000	IG.MC1.14/04/08
Buy or Sell	1,600,000	IG.MC1.14/04/08	04 Sep 08	14 Oct 08	96.37135	Oil Group Global Market Inc	3,370,590.75	16,000,000	IG.MC1.14/04/08
- 775,700.00									

EXHIBIT E

(Determination Notice)

KICC

James W. Giddens
Trustee for the SIPA Liquidation of Lehman Brothers Inc.
c/o Epiq Bankruptcy Solutions, LLC
757 Third Avenue, 3rd Floor
New York, NY 10017

In re Lehman Brothers Inc.

Case No. 08-01420 (JMP) SIPA

NOTICE OF TRUSTEE'S DETERMINATION OF CLAIM

November 5, 2009

VIA UPS OVERNIGHT

ROGGE- KOREA INVESTMENT CORPORATION (KICC)
C/O ROGGE GLOBAL PARTNERS PLC
SION HALL, 56 VICTORIA EMBNKM
LONDON EC4Y 0DZ
UNITED KINGDOM

Re: Claim Number(s): 800001012
Account Number(s): 79805899

Dear Claimant:

PLEASE READ THIS NOTICE CAREFULLY

The liquidation of the business of Lehman Brothers Inc. ("LBI") is being conducted by James W. Giddens, Trustee (the "Trustee") under the Securities Investor Protection Act of 1970, as amended ("SIPA") pursuant to an order entered on September 19, 2008 by the United States District Court for the Southern District of New York. You have submitted the above-referenced claim(s) (the "Claim") as a customer claim in this proceeding. This Notice is applicable only to the claim(s) and/or accounts identified above. If you filed other claims, additional notices will be issued.

The Trustee has made the following determination regarding your Claim:

Your claim for customer treatment of cash and/or securities under the SIPA is DENIED. The cash and/or securities that you claimed are not customer property pursuant to SIPA. As such, your claim is not entitled to treatment as a customer claim eligible to share from the fund of customer property or SIPA cash advances.

Although the Trustee has denied your claim for customer treatment under SIPA, he is converting your claim to a general creditor claim on the Debtor's estate, similar to a claim in an ordinary bankruptcy case. No determination is being made as to the validity or allowed amount of the claim at this time. After the determination of customer claims, the Trustee will address all general creditor claims and you will receive a further notification as to the Trustee's determination of your general creditor claim.

With respect to the determination of your claim as a general creditor claim, you do not need to take any further action at this time. The Trustee will send you a further notification once he has made a determination of your claim as a general creditor claim.

PLEASE TAKE NOTICE: If you disagree with the determination that your claim is Denied as a customer claim and desire a hearing before Bankruptcy Judge James M. Peck, you **MUST** file your written opposition, setting forth (i) the claim number; (ii) a detailed statement of the reasons for your objection to the Trustee's determination; (iii) copies of any document or other writing upon which you rely; and (iv) mailing, phone, and email contact information, with the United States Bankruptcy Court and the Trustee within **THIRTY DAYS** of the date of this notice.

PLEASE TAKE FURTHER NOTICE: If you do not properly and timely file a written opposition, the Trustee's determination with respect to your claim will be deemed confirmed by the Court and binding on you.

PLEASE TAKE FURTHER NOTICE: If you properly and timely file a written opposition, a hearing date for this controversy will be obtained by the Trustee and you will be notified of that hearing date. Your failure to appear personally or through counsel at such hearing will result in the Trustee's determination with respect to your claim being confirmed by the Court and binding on you.

PLEASE TAKE FURTHER NOTICE: You must file your opposition in accordance with the above procedure electronically with the Court on the docket of *In re* Lehman Brothers Inc., Case No. 08-01420 (JMP) SIPA in accordance with General Order M-242 (available at www.nysb.uscourts.gov/orders/orders2.html) by registered users of the Court's case filing system and by all other parties in interest on a 3.5 inch disk, preferably in Portable Document Format (PDF), Microsoft Word or any other Windows-based word processing format.

If you do not have means to file your opposition electronically, you may mail your opposition to:

Clerk of the United States Bankruptcy Court
Southern District of New York
One Bowling Green
New York, New York 10004

PLEASE TAKE FURTHER NOTICE: You must serve your opposition upon the Trustee's counsel by mailing a copy to:

Hughes Hubbard & Reed LLP
One Battery Park Plaza
New York, NY 10004
Attn: LBI Hearing Request

Attorneys for James W. Giddens, Trustee for
the SIPA Liquidation of Lehman Brothers Inc.

Very Truly Yours,

James W. Giddens
Trustee for the SIPA Liquidation of
Lehman Brothers Inc.

Hearing Date and Time: To be obtained by Trustee
Objection Deadline and Time: To be determined

GOULSTON & STORRS, P.C.
400 Atlantic Avenue
Boston, MA 02110
(617) 482-1776
Douglas B. Rosner (DR-5690)
Gregory O. Kaden (GK-9610)

Counsel to Rogge Global Partners PLC
on behalf of its customer Korea Investment Corporation

UNITED STATES BANKRUPTCY COURT
SOUTHERN DISTRICT OF NEW YORK

-----X	
In re:	:
	:
LEHMAN BROTHERS, INC.,	: Case No. 08-01420 (JMP) SIPA
	:
Debtor.	:
-----X	

CERTIFICATE OF SERVICE

I, Gregory O. Kaden, hereby certify that on the 4th day of December, 2009, I caused to be served a copy of the *Objection to Trustee's Determination of Claim* on the party set forth on the attached Service List via overnight mail delivery.

/s/ Gregory O. Kaden
Gregory O. Kaden, Esq. (GK-9610)
GOULSTON & STORRS, P.C.
400 Atlantic Avenue
Boston, MA 02110-3333
Tel: (617) 482-1776
Fax: (617) 574-4112

Service List

<p>Hughes Hubbard & Reed LLP One Battery Park Plaza New York, NY 10004 Attn: LBI Hearing Request</p> <p>Attorneys for James W. Giddens, Trustee for the SIPA Liquidation of Lehman Brothers, Inc.</p>	
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